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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2016

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 04/08/2016 Bond Future | | | 10.27292 | 80.87719 | 10.30897 | 80.63916 | | | 0.00 | 0 | 8,789 |
| ES33 On 03/11/2016 Bond Future | | | 10.34685 | 78.61164 | 10.38403 | 78.36931 | | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | | | 10.41908 | 80.16274 | 10.45714 | 79.91787 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 8,789 |
| 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 | | | 456.36000 | 0.45636 | 218,330 | | 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 | | | 389.94000 | 0.38994 | 151,910 | | 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 | | | 323.61000 | 0.32361 | 85,580 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.31 | Call | | | 5,682.76000 | 5.68276 | 5,925,090 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.29 | Call | | | 5,566.85000 | 5.56685 | 5,809,180 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.29 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/11/2016 Bond Future | 11.30 | Call | | | 5,624.84000 | 5.62484 | 5,867,170 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.59 | Call | | | 845.70000 | 0.84570 | 1,090,570 | | 0.00 | 0 | 0 |

| 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 | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.60 | Call | | | 908.79000 | 0.90879 | 1,153,660 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.60 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.61 | Call | | | 971.80000 | 0.97180 | 1,216,670 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 8,789 |
| ES42 On 04/08/2016 Bond Future | | | 10.39768 | 85.55547 | 10.43874 | 85.24387 | | | 0.00 | 0 | 7,270 |
| ES42 On 03/11/2016 Bond Future | | | 10.46936 | 82.90819 | 10.51170 | 82.59096 | | | 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 | | | 127.66869 | 127.66869 | 127.65440 | 127.65440 | | | 0.00 | 0 | 2,700 |
| I2025 On 03/11/2016 Bond Future | | | 130.08669 | 130.08669 | 130.07250 | 130.07250 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 2,700 |
| I2025 On 04/08/2016 Bond Future | 123.85 | Call | | | 3,804.40000 | 3.80440 | 3,818,690 | | 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 | | | 3,794.40000 | 3.79440 | 3,808,690 | | 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 | | | 3,784.40000 | 3.78440 | 3,798,690 | | 0.00 | 0 | 0 |
| I2025 On 04/08/2016 Bond Future | 123.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | 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 | | | 862.50000 | 0.86250 | 876,690 | | 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 | | | 852.50000 | 0.85250 | 866,690 | | 0.00 | 0 | 0 |
| I2025 On 03/11/2016 Bond Future | 129.22 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 03/11/2016 Bond Future | 129.23 | Call | | | 842.50000 | 0.84250 | 856,690 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 2,700 |
| I2033 On 04/08/2016 Bond Future | | | 107.61911 | 107.61911 | 107.91082 | 107.91082 | | | 0.00 | 0 | 4,368 |
| I2033 On 03/11/2016 Bond Future | | | 108.64063 | 108.64063 | 108.93807 | 108.93807 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | 0.00 | 0 | 4,368 |
| I2033 On 04/08/2016 Bond Future | 104.99 | Call | | | 2,920.82000 | 2.92082 | 2,629,110 | | 0.00 | 0 | 0 |
| I2033 On 04/08/2016 Bond Future | 104.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 On 04/08/2016 Bond Future | 105.00 | Call | | | 2,910.82000 | 2.91082 | 2,619,110 | | 0.00 | 0 | 0 |
| I2033 On 04/08/2016 Bond Future | 105.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 On 04/08/2016 Bond Future | 105.01 | Call | | | 2,900.82000 | 2.90082 | 2,609,110 | | 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 | | | 241.93000 | 0.24193 | 539,370 | | 0.00 | 0 | 0 |
| I2033 On 03/11/2016 Bond Future | 109.16 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2033 | On | 03/11/2016 | Bond Future | 109.16 | Put | | | 221.93000 | 0.22193 | 519,370 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.17 | Put | | | 231.93000 | 0.23193 | 529,370 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.18 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 4,368 |
| I2038 | On | 04/08/2016 | Bond Future | | | 133.52254 | 133.52254 | 133.73669 | 133.73669 | | | 0.00 | 0 | 21,342 |
| I2038 | On | 03/11/2016 | Bond Future | | | 136.05145 | 136.05145 | 136.26998 | 136.26998 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 21,342 |
| I2038 | On | 04/08/2016 | Bond Future | 129.30 | Call | | | 4,436.69000 | 4.43669 | 4,222,540 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.31 | Call | | | 4,426.69000 | 4.42669 | 4,212,540 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/08/2016 | Bond Future | 129.32 | Call | | | 4,416.69000 | 4.41669 | 4,202,540 | | 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 | | | 40.02000 | 0.04002 | 258,550 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.32 | Put | | | 50.02000 | 0.05002 | 268,550 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.33 | Put | | | 60.02000 | 0.06002 | 278,550 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.31 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 21,342 |
| I2046 | On | 04/08/2016 | Bond Future | | | 134.14041 | 134.14041 | 134.12499 | 134.12499 | | | 0.00 | 0 | 17,253 |
| I2046 | On | 03/11/2016 | Bond Future | | | 135.17910 | 135.17910 | 135.16358 | 135.16358 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 17,253 |
| I2046 | On | 04/08/2016 | Bond Future | 129.00 | Call | | | 5,124.99000 | 5.12499 | 5,140,410 | | 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 | | | 5,114.99000 | 5.11499 | 5,130,410 | | 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 | | | 5,104.99000 | 5.10499 | 5,120,410 | | 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 | | | 1,906.42000 | 1.90642 | 1,890,900 | | 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 | | | 1,916.42000 | 1.91642 | 1,900,900 | | 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 | | | 1,926.42000 | 1.92642 | 1,910,900 | | 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 | 17,253 |
| I2050 On 04/08/2016 Bond Future | | | 142.70642 | 142.70642 | 142.68981 | 142.68981 | | | 0.00 | 0 | 21,699 |
| I2050 On 03/11/2016 Bond Future | | | 145.40952 | 145.40952 | 145.39280 | 145.39280 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | 0.00 | 0 | 21,699 |
| I2050 On 04/08/2016 Bond Future | 139.12 | Call | | | 3,569.81000 | 3,569.81000 | 3,586,420 | | 0.00 | 0 | 0 |
| I2050 On 04/08/2016 Bond Future | 139.12 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 On 04/08/2016 Bond Future | 139.13 | Call | | | 3,559.81000 | 3,559.81000 | 3,576,420 | | 0.00 | 0 | 0 |
| I2050 On 04/08/2016 Bond Future | 139.13 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 On 04/08/2016 Bond Future | 139.14 | Call | | | 3,549.81000 | 3,549.81000 | 3,566,420 | | 0.00 | 0 | 0 |
| I2050 On 04/08/2016 Bond Future | 139.14 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 On 03/11/2016 Bond Future | 149.52 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 On 03/11/2016 Bond Future | 149.52 | Put | | | 4,127.20000 | 4,127.20000 | 4,110,480 | | 0.00 | 0 | 0 |
| I2050 On 03/11/2016 Bond Future | 149.53 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 On 03/11/2016 Bond Future | 149.53 | Put | | | 4,137.20000 | 4,137.20000 | 4,120,480 | | 0.00 | 0 | 0 |
| I2050 On 03/11/2016 Bond Future | 149.54 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 On 03/11/2016 Bond Future | 149.54 | Put | | | 4,147.20000 | 4,147.20000 | 4,130,480 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | 0.00 | 0 | 21,699 |
| R186 On 04/08/2016 Bond Future | | | 8.74757 | 113.19631 | 8.78833 | 112.90112 | | 9.52 | 125,081,922.55 | 1,105 | 96,183 |
| R186 On 03/11/2016 Bond Future | | | 8.78567 | 115.33325 | 8.82798 | 115.03283 | | 9.22 | 0.00 | 0 | 1,867 |
| R186 On 02/02/2017 Bond Future | | | 8.81696 | 112.30430 | 8.86051 | 112.00112 | | 9.42 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | 125,081,922.55 | 1,105 | 98,050 |
| R186 On 04/08/2016 Bond Future | 9.35 | Call | | | 3,994.96000 | 3,994.96000 | 4,276,290 | 9.88 | 0.00 | 0 | 500 |
| R186 On 04/08/2016 Bond Future | 9.35 | Put | | | 33.05000 | 0.03305 | 19,190 | 9.88 | 0.00 | 0 | 0 |
| R186 On 04/08/2016 Bond Future | 9.40 | Call | | | 4,327.68000 | 4,327.68000 | 4,612,980 | 9.91 | 0.00 | 0 | 0 |
| R186 On 04/08/2016 Bond Future | 9.40 | Put | | | 22.42000 | 0.02242 | 12,530 | 9.91 | 0.00 | 0 | 3,569 |
| R186 On 04/08/2016 Bond Future | 9.20 | Call | | | 3,018.98000 | 3,018.98000 | 3,280,130 | 9.79 | 0.00 | 0 | 0 |
| R186 On 04/08/2016 Bond Future | 9.20 | Put | | | 96.14000 | 0.09614 | 62,100 | 9.79 | 0.00 | 0 | 2,500 |
| R186 On 04/08/2016 Bond Future | 9.25 | Call | | | 3,339.15000 | 3,339.15000 | 3,608,630 | 9.82 | 0.00 | 0 | 0 |
| R186 On 04/08/2016 Bond Future | 9.25 | Put | | | 68.43000 | 0.06843 | 42,720 | 9.82 | 0.00 | 0 | 1,000 |
| R186 On 04/08/2016 Bond Future | 10.00 | Call | | | 8,310.87000 | 8,310.87000 | 8,606,030 | 10.12 | 0.00 | 0 | 0 |
| R186 On 04/08/2016 Bond Future | 10.00 | Put | | | 0.05000 | 0.00005 | 0,020 | 10.12 | 0.00 | 0 | 6,500 |
| R186 On 04/08/2016 Bond Future | 8.85 | Call | | | 1,113.25000 | 1,113.25000 | 1,265,450 | 9.58 | 0.00 | 0 | 750 |
| R186 On 04/08/2016 Bond Future | 8.85 | Put | | | 668.64000 | 0.66864 | 525,650 | 9.58 | 0.00 | 0 | 0 |
| R186 On 04/08/2016 Bond Future | 8.90 | Call | | | 1,334.07000 | 1,334.07000 | 1,506,100 | 9.61 | 0.00 | 0 | 500 |
| R186 On 04/08/2016 Bond Future | 8.90 | Put | | | 530.76000 | 0.53076 | 407,600 | 9.61 | 0.00 | 0 | 0 |
| R186 On 04/08/2016 Bond Future | 9.60 | Call | | | 5,667.82000 | 5,667.82000 | 5,960,870 | 10.03 | 0.00 | 0 | 0 |
| R186 On 04/08/2016 Bond Future | 9.60 | Put | | | 4.07000 | 0.00407 | 1,930 | 10.03 | 0.00 | 0 | 4,031 |
| R186 On 04/08/2016 Bond Future | 8.51 | Call | | | 205.66000 | 0.20566 | 242,300 | 9.44 | 0.00 | 0 | 0 |
| R186 On 04/08/2016 Bond Future | 8.51 | Put | | | 2,242.56000 | 2,242.56000 | 1,984,010 | 9.44 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R186 | On | 04/08/2016 | Bond Future | 9.10 | Call | | | 2,403.45000 | 2.40345 | 2,642,270 | 9.73 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 9.10 | Put | | | 180.93000 | 0.18093 | 124,560 | 9.73 | 0.00 | 0 | 2,500 |
| R186 | On | 04/08/2016 | Bond Future | 9.30 | Call | | | 3,665.00000 | 3.66500 | 3,941,140 | 9.85 | 0.00 | 0 | 500 |
| R186 | On | 04/08/2016 | Bond Future | 9.30 | Put | | | 47.93000 | 0.04793 | 28,880 | 9.85 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Call | | | 180.91000 | 0.18091 | 213,370 | 9.44 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.49 | Put | | | 2,366.11000 | 2.36611 | 2,103,380 | 9.44 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Call | | | 193.01000 | 0.19301 | 227,520 | 9.44 | 0.00 | 0 | 0 |
| R186 | On | 04/08/2016 | Bond Future | 8.50 | Put | | | 2,304.03000 | 2.30403 | 2,043,350 | 9.44 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.95 | Put | | | 1,896.36000 | 1.89636 | 1,759,310 | 9.34 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.96 | Call | | | 2,796.80000 | 2.79680 | 2,961,620 | 9.35 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.96 | Put | | | 1,866.39000 | 1.86639 | 1,730,790 | 9.35 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.97 | Put | | | 1,836.79000 | 1.83679 | 1,702,620 | 9.35 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.71 | Call | | | 6,493.26000 | 6.49326 | 6,744,740 | 9.78 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.71 | Put | | | 472.94000 | 0.47294 | 424,000 | 9.78 | 0.00 | 0 | 5,000 |
| R186 | On | 03/11/2016 | Bond Future | 9.20 | Call | | | 3,843.04000 | 3.84304 | 4,040,820 | 9.48 | 0.00 | 0 | 1,425 |
| R186 | On | 03/11/2016 | Bond Future | 9.20 | Put | | | 1,248.09000 | 1.24809 | 1,145,450 | 9.48 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.95 | Call | | | 2,756.66000 | 2.75666 | 2,920,030 | 9.34 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.40 | Call | | | 4,825.29000 | 4.82529 | 5,047,100 | 9.60 | 0.00 | 0 | 1,425 |
| R186 | On | 03/11/2016 | Bond Future | 9.40 | Put | | | 869.20000 | 0.86920 | 790,590 | 9.60 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.66 | Call | | | 6,214.85000 | 6.21485 | 6,462,180 | 9.75 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.66 | Put | | | 523.78000 | 0.52378 | 470,690 | 9.75 | 0.00 | 0 | 5,000 |
| R186 | On | 03/11/2016 | Bond Future | 8.97 | Call | | | 2,837.24000 | 2.83724 | 3,003,490 | 9.35 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Call | | | 2,901.05000 | 2.90105 | 3,044,760 | 9.45 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Put | | | 3,322.60000 | 3.32260 | 3,163,130 | 9.45 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 1,662.94000 | 1.66294 | 1,564,090 | 9.80 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Call | | | 2,866.74000 | 2.86674 | 3,009,370 | 9.44 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Put | | | 3,358.16000 | 3.35816 | 3,197,610 | 9.44 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Call | | | 1,811.49000 | 1.81149 | 1,915,550 | 9.32 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Call | | | 2,935.59000 | 2.93559 | 3,080,380 | 9.46 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Put | | | 3,287.32000 | 3.28732 | 3,128,930 | 9.46 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Call | | | 3,256.21000 | 3.25621 | 3,410,680 | 9.51 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Put | | | 4,858.23000 | 4.85823 | 4,659,110 | 9.32 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Put | | | 2,982.25000 | 2.98225 | 2,833,540 | 9.51 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 5,327.71000 | 5.32771 | 5,532,040 | 9.80 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 37,450 |
| Total For R186 | | | | | | | | | | | | 125,081,922.55 | 1,105 | 135,500 |
| R197 | On | 04/08/2016 | Bond Future | | | 298.96907 | 298.96907 | 298.93582 | 298.93582 | | | 0.00 | 0 | 1,600 |
| R197 | On | 03/11/2016 | Bond Future | | | 304.63151 | 304.63151 | 304.59829 | 304.59829 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 1,600 |
| R197 | On | 04/08/2016 | Bond Future | 293.96 | Call | | | 4,975.82000 | 4.97582 | 5,009,070 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | | | 4,965.82000 | 4.96582 | 4,999,070 | | 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 | | | 4,955.82000 | 4.95582 | 4,989,070 | | 0.00 | 0 | 0 |
| R197 | On | 04/08/2016 | Bond Future | 293.98 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.58 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.56 | Call | | | 1,038.29000 | 1.03829 | 1,071,510 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.56 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.57 | Call | | | 1,028.29000 | 1.02829 | 1,061,510 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.57 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.58 | Call | | | 1,018.29000 | 1.01829 | 1,051,510 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 1,600 |
| R202 | On | 04/08/2016 | Bond Future | | | 249.66182 | 249.66182 | 249.63353 | 249.63353 | | 8.51 | 0.00 | 0 | 37,137 |
| R202 | On | 03/11/2016 | Bond Future | | | 254.39039 | 254.39039 | 254.36212 | 254.36212 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 37,137 |
| R202 | On | 04/08/2016 | Bond Future | 243.24 | Call | | | 6,544.07000 | 6.54407 | 6,549,770 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.24 | Put | | | 150.54000 | 0.15054 | 127,950 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.25 | Call | | | 6,534.84000 | 6.53484 | 6,540,460 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.25 | Put | | | 151.31000 | 0.15131 | 128,640 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.26 | Call | | | 6,525.62000 | 6.52562 | 6,531,150 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 04/08/2016 | Bond Future | 243.26 | Put | | | 152.09000 | 0.15209 | 129,330 | 8.91 | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.85 | Call | | | 512.12000 | 0.51212 | 540,390 | | 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 | | | 502.12000 | 0.50212 | 530,390 | | 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 | | | 492.12000 | 0.49212 | 520,390 | | 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 | 37,137 |
| R2023 | On | 04/08/2016 | Bond Future | | | 8.47706 | 99.82655 | 8.52795 | 99.58057 | | 6.97 | 0.00 | 0 | 11,634 |
| R2023 | On | 03/11/2016 | Bond Future | | | 8.51553 | 97.78021 | 8.56893 | 97.52984 | | 6.98 | 0.00 | 0 | 607 |
| R2023 | On | 02/02/2017 | Bond Future | | | 8.54679 | 99.70938 | 8.60243 | 99.45681 | | 6.74 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 12,241 |
| R2023 | On | 04/08/2016 | Bond Future | 8.24 | Call | | | 116.84000 | 0.11684 | 148,520 | 6.90 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.24 | Put | | | 1,519.04000 | 1.51904 | 1,304,740 | 6.90 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.25 | Call | | | 124.86000 | 0.12486 | 158,460 | 6.90 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.25 | Put | | | 1,477.94000 | 1.47794 | 1,265,560 | 6.90 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.26 | Call | | | 133.36000 | 0.13336 | 168,960 | 6.90 | 0.00 | 0 | 0 |
| R2023 | On | 04/08/2016 | Bond Future | 8.26 | Put | | | 1,437.35000 | 1.43735 | 1,226,970 | 6.90 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| R2023 | On | 03/11/2016 | Bond Future | 9.73 | Put | | | 141.05000 | 0.14105 | 119,940 | 7.38 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.74 | Call | | | 5,430.46000 | 5.43046 | 5,660,180 | 7.38 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.74 | Put | | | 137.37000 | 0.13737 | 116,720 | 7.38 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.75 | Call | | | 5,470.48000 | 5.47048 | 5,700,650 | 7.38 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.75 | Put | | | 133.78000 | 0.13378 | 113,580 | 7.38 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.73 | Call | | | 5,390.50000 | 5.39050 | 5,619,760 | 7.38 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Call | | | 2,596.33000 | 2.59633 | 2,744,970 | 6.87 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Put | | | 1,482.43000 | 1.48243 | 1,378,500 | 6.87 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Call | | | 2,623.36000 | 2.62336 | 2,772,870 | 6.87 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Put | | | 1,464.81000 | 1.46481 | 1,361,750 | 6.87 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Call | | | 2,569.42000 | 2.56942 | 2,717,190 | 6.86 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Put | | | 1,500.20000 | 1.50020 | 1,395,400 | 6.86 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 12,241 |
| R203 | On | 04/08/2016 | Bond Future | | | 7.67472 | 103.90048 | 7.73225 | 103.84067 | | 1.18 | 415,601.92 | 4 | 57,982 |
| R203 | On | 03/11/2016 | Bond Future | | | 7.66160 | 101.69037 | 7.73618 | 101.62969 | | 0.95 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | | | 7.54730 | 103.69677 | 7.64920 | 103.63778 | | 0.67 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 415,601.92 | 4 | 57,982 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Call | | | 1.58000 | 0.00158 | 2,480 | 1.16 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.24 | Put | | | 515.04000 | 0.51504 | 456,130 | 1.16 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Call | | | 1.79000 | 0.00179 | 2,800 | 1.16 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.25 | Put | | | 504.78000 | 0.50478 | 445,980 | 1.16 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Call | | | 2.02000 | 0.00202 | 3,150 | 1.16 | 0.00 | 0 | 0 |
| R203 | On | 04/08/2016 | Bond Future | 7.26 | Put | | | 494.54000 | 0.49454 | 435,860 | 1.16 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Call | | | 904.67000 | 0.90467 | 962,060 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Put | | | 13.46000 | 0.01346 | 10,170 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Call | | | 912.25000 | 0.91225 | 969,720 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Put | | | 13.02000 | 0.01302 | 9,810 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.86 | Call | | | 919.83000 | 0.91983 | 977,400 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.86 | Put | | | 12.58000 | 0.01258 | 9,470 | 1.03 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Call | | | 220.94000 | 0.22094 | 252,660 | 0.68 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Put | | | 191.55000 | 0.19155 | 164,280 | 0.68 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Call | | | 223.97000 | 0.22397 | 255,950 | 0.68 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Put | | | 188.80000 | 0.18880 | 161,790 | 0.68 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Call | | | 227.33000 | 0.22733 | 259,570 | 0.68 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Put | | | 186.37000 | 0.18637 | 159,620 | 0.68 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | | | 415,601.92 | 4 | 57,982 |
| R2030 | On | 04/08/2016 | Bond Future | | | 9.14809 | 91.42336 | 9.18887 | 91.13122 | | | 14,079,197.44 | 154 | 27,010 |
| R2030 | On | 03/11/2016 | Bond Future | | | 9.18978 | 93.14925 | 9.23183 | 92.85187 | | | 0.00 | 0 | 4,760 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total R2030 Future | | | | | | | | | 14,079,197.44 | 154 | 31,770 |
| R2030 On 04/08/2016 Bond Future | 10.17 | Call | | | 6.649.42000 | 6.64942 | 6,941,560 | | 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 | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 03/11/2016 Bond Future | 9.33 | Call | | | 688.99000 | 0.68899 | 986,370 | | 0.00 | 0 | 0 |
| R2030 On 03/11/2016 Bond Future | 9.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 03/11/2016 Bond Future | 9.34 | Call | | | 758.76000 | 0.75876 | 1,056,140 | | 0.00 | 0 | 0 |
| R2030 On 03/11/2016 Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 03/11/2016 Bond Future | 9.35 | Call | | | 828.46000 | 0.82846 | 1,125,840 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 14,079,197.44 | 154 | 31,770 |
| R2032 On 04/08/2016 Bond Future | | | 9.26347 | 94.67062 | 9.30424 | 94.35828 | | 12.85 | 0.00 | 0 | 11,997 |
| R2032 On 03/11/2016 Bond Future | | | 9.30855 | 92.29923 | 9.35057 | 91.98117 | | 13.14 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | | | 9.34875 | 94.12045 | 9.39174 | 93.79879 | | 12.90 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 11,997 |
| R2032 On 04/08/2016 Bond Future | 8.99 | Call | | | 209.18000 | 0.20918 | 242,780 | 12.75 | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 8.99 | Put | | | 2,657.26000 | 2.65726 | 2,378,520 | 12.75 | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.00 | Call | | | 222.19000 | 0.22219 | 257,810 | 12.75 | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.00 | Put | | | 2,590.90000 | 2.59090 | 2,314,180 | 12.75 | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.01 | Call | | | 235.82000 | 0.23582 | 273,550 | 12.75 | 0.00 | 0 | 0 |
| R2032 On 04/08/2016 Bond Future | 9.01 | Put | | | 2,525.27000 | 2.52527 | 2,250,660 | 12.75 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.28 | Call | | | 7,194.54000 | 7.19454 | 7,459,390 | 13.91 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.28 | Put | | | 553.36000 | 0.55336 | 500,150 | 13.91 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.29 | Call | | | 7,250.82000 | 7.25082 | 7,516,510 | 13.91 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.29 | Put | | | 542.11000 | 0.54211 | 489,740 | 13.91 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.30 | Call | | | 7,307.21000 | 7.30721 | 7,573,740 | 13.91 | 0.00 | 0 | 0 |
| R2032 On 03/11/2016 Bond Future | 10.30 | Put | | | 531.04000 | 0.53104 | 479,510 | 13.91 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.51 | Call | | | 4,037.82000 | 4.03782 | 4,210,500 | 13.10 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.51 | Put | | | 3,161.40000 | 3.16140 | 3,012,420 | 13.10 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.52 | Call | | | 4,078.07000 | 4.07807 | 4,251,790 | 13.11 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.52 | Put | | | 3,128.10000 | 3.12810 | 2,980,160 | 13.11 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.53 | Call | | | 4,118.78000 | 4.11878 | 4,293,540 | 13.11 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.53 | Put | | | 3,095.35000 | 3.09535 | 2,948,450 | 13.11 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 11,997 |
| R2035 On 04/08/2016 Bond Future | | | 9.34300 | 99.83458 | 9.38373 | 99.49080 | | | 0.00 | 0 | 4,572 |
| R2035 On 03/11/2016 Bond Future | | | 9.38849 | 97.21782 | 9.43042 | 96.86774 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | 0.00 | 0 | 4,572 |
| R2035 On 04/08/2016 Bond Future | 10.35 | Call | | | 7,628.77000 | 7.62877 | 7,972,550 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2035 | On | 04/08/2016 | Bond Future | 10.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.36 | Call | | | 7,702.71000 | 7.70271 | 8,046,490 | | 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 | | | 7,776.56000 | 7.77656 | 8,120,340 | | 0.00 | 0 | 0 |
| R2035 | On | 04/08/2016 | Bond Future | 10.37 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.58 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.59 | Call | | | 1,314.59000 | 1.31459 | 1,664,670 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.59 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.57 | Call | | | 1,151.36000 | 1.15136 | 1,501,440 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.57 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/11/2016 | Bond Future | 9.58 | Call | | | 1,233.03000 | 1.23303 | 1,583,110 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 4,572 |
| R2037 | On | 04/08/2016 | Bond Future | | | 9.40302 | 92.08616 | 9.43875 | 91.78555 | | 14.91 | 3,407,187.92 | 37 | 40,481 |
| R2037 | On | 03/11/2016 | Bond Future | | | 9.44531 | 93.82452 | 9.48202 | 93.51858 | | 14.63 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | | | 9.48344 | 91.41909 | 9.52092 | 91.10965 | | 15.07 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 3,407,187.92 | 37 | 40,481 |
| R2037 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 2,036.96000 | 2.03696 | 1,797,540 | 14.92 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 468.58000 | 0.46858 | 524,270 | 14.91 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 2,160.60000 | 2.16060 | 1,915,680 | 14.91 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 492.44000 | 0.49244 | 550,840 | 14.91 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 2,098.16000 | 2.09816 | 1,855,950 | 14.91 | 0.00 | 0 | 0 |
| R2037 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 517.41000 | 0.51741 | 578,600 | 14.92 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.36 | Call | | | 7,598.60000 | 7.59860 | 7,845,070 | 15.49 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.36 | Put | | | 736.58000 | 0.73658 | 677,110 | 15.49 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.37 | Call | | | 7,658.01000 | 7.65801 | 7,905,330 | 15.49 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.37 | Put | | | 722.61000 | 0.72261 | 663,990 | 15.49 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.35 | Call | | | 7,539.31000 | 7.53931 | 7,784,910 | 15.49 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.35 | Put | | | 750.78000 | 0.75078 | 690,440 | 15.49 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 4,624.87000 | 4.62487 | 4,791,920 | 15.20 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 3,490.86000 | 3.49086 | 3,348,470 | 15.20 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 4,669.51000 | 4.66951 | 4,837,550 | 15.21 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 3,454.82000 | 3.45482 | 3,313,420 | 15.21 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 4,714.08000 | 4.71408 | 4,883,090 | 15.22 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 3,418.83000 | 3.41883 | 3,278,400 | 15.22 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 3,407,187.92 | 37 | 40,481 |
| R204 | On | 04/08/2016 | Bond Future | | | 7.92776 | 101.23046 | 7.98434 | 101.11053 | | 2.65 | 607,382.76 | 6 | 33,127 |
| R204 | On | 03/11/2016 | Bond Future | | | 7.95012 | 103.14152 | 8.01378 | 103.01958 | | 2.34 | 0.00 | 0 | 656 |
| R204 | On | 02/02/2017 | Bond Future | | | 7.94423 | 101.13494 | 8.01542 | 101.01346 | | 2.13 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------|------------------|---------------|
| Total R204 Future | | | | | | | | | | | | 607,382.76 | 6 | 33,783 |
| R204 | On | 04/08/2016 | Bond Future | 7.74 | Call | | | 47.42000 | 0.04742 | 65,620 | 2.61 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.74 | Put | | | 566.63000 | 0.56663 | 464,900 | 2.61 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.75 | Call | | | 51.11000 | 0.05111 | 70,490 | 2.61 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.75 | Put | | | 549.01000 | 0.54901 | 448,460 | 2.61 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.76 | Call | | | 55.08000 | 0.05508 | 75,700 | 2.61 | 0.00 | 0 | 0 |
| R204 | On | 04/08/2016 | Bond Future | 7.76 | Put | | | 531.67000 | 0.53167 | 432,360 | 2.61 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.21 | Call | | | 2,284.51000 | 2.28451 | 2,400,460 | 2.49 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.21 | Put | | | 28.19000 | 0.02819 | 22,200 | 2.49 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.22 | Call | | | 2,302.18000 | 2.30218 | 2,418,300 | 2.49 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.22 | Put | | | 27.27000 | 0.02727 | 21,450 | 2.49 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.23 | Call | | | 2,319.87000 | 2.31987 | 2,436,150 | 2.49 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.23 | Put | | | 26.38000 | 0.02638 | 20,720 | 2.49 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Call | | | 892.29000 | 0.89229 | 966,960 | 2.18 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Put | | | 442.48000 | 0.44248 | 395,670 | 2.18 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Call | | | 902.89000 | 0.90289 | 978,050 | 2.18 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Put | | | 436.13000 | 0.43613 | 389,810 | 2.18 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Call | | | 913.84000 | 0.91384 | 989,470 | 2.18 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Put | | | 430.14000 | 0.43014 | 384,290 | 2.18 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 607,382.76 | 6 | 33,783 |
| R2040 | On | 04/08/2016 | Bond Future | | | 9.43794 | 96.13171 | 9.47868 | 95.76360 | | 15.60 | 0.00 | 0 | 3,651 |
| R2040 | On | 03/11/2016 | Bond Future | | | 9.47988 | 97.94651 | 9.52174 | 97.57169 | | 15.31 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 3,651 |
| R2040 | On | 04/08/2016 | Bond Future | 9.49 | Call | | | 1,258.73000 | 1.25873 | 1,418,420 | 15.60 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.49 | Put | | | 1,156.86000 | 1.15686 | 948,440 | 15.60 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.50 | Call | | | 1,305.21000 | 1.30521 | 1,469,440 | 15.60 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.50 | Put | | | 1,113.50000 | 1.11350 | 909,620 | 15.60 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.51 | Call | | | 1,352.98000 | 1.35298 | 1,521,750 | 15.61 | 0.00 | 0 | 0 |
| R2040 | On | 04/08/2016 | Bond Future | 9.51 | Put | | | 1,071.56000 | 1.07156 | 872,220 | 15.61 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.71 | Put | | | 2,461.11000 | 2.46111 | 2,298,780 | 15.50 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.69 | Call | | | 4,016.39000 | 4.01639 | 4,225,700 | 15.48 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.69 | Put | | | 2,533.76000 | 2.53376 | 2,368,250 | 15.48 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.70 | Call | | | 4,066.78000 | 4.06678 | 4,277,680 | 15.49 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.70 | Put | | | 2,497.23000 | 2.49723 | 2,333,310 | 15.49 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.71 | Call | | | 4,117.45000 | 4.11745 | 4,329,940 | 15.50 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 3,651 |
| R2044 | On | 04/08/2016 | Bond Future | | | 9.48282 | 93.11097 | 9.52355 | 92.74051 | | 16.31 | 651,776.79 | 7 | 19,244 |
| R2044 | On | 03/11/2016 | Bond Future | | | 9.52423 | 94.86873 | 9.56605 | 94.49156 | | 16.03 | 0.00 | 0 | 285 |

| 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 | | | 9.56177 | 92.35873 | 9.60448 | 91.97669 | | 16.52 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 651,776.79 | 7 | 19,529 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Put | | | 1,334.57000 | 1.33457 | 1,108,850 | 16.31 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Call | | | 1,164.23000 | 1.16423 | 1,313,420 | 16.32 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.51 | Put | | | 1,287.19000 | 1.28719 | 1,065,920 | 16.32 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Call | | | 1,078.43000 | 1.07843 | 1,218,750 | 16.31 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.49 | Put | | | 1,383.40000 | 1.38340 | 1,153,260 | 16.31 | 0.00 | 0 | 0 |
| R2044 | On | 04/08/2016 | Bond Future | 9.50 | Call | | | 1,120.68000 | 1.12068 | 1,265,420 | 16.31 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Call | | | 8,100.95000 | 8.10095 | 8,402,900 | 16.86 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Put | | | 863.12000 | 0.86312 | 787,900 | 16.86 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Call | | | 7,974.49000 | 7.97449 | 8,274,430 | 16.84 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Put | | | 892.96000 | 0.89296 | 815,730 | 16.84 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Call | | | 8,037.74000 | 8.03774 | 8,338,680 | 16.85 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Put | | | 878.00000 | 0.87800 | 801,770 | 16.85 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 5,198.70000 | 5.19870 | 5,408,770 | 16.76 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 3,830.17000 | 3.83017 | 3,658,200 | 16.76 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 5,246.97000 | 5.24697 | 5,458,200 | 16.77 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 3,791.64000 | 3.79164 | 3,620,830 | 16.77 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 5,295.16000 | 5.29516 | 5,507,550 | 16.78 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 3,753.17000 | 3.75317 | 3,583,520 | 16.78 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 651,776.79 | 7 | 19,529 |
| R2048 | On | 04/08/2016 | Bond Future | | | 9.47253 | 96.65164 | 9.51824 | 96.22595 | | 16.16 | 15,077,655.84 | 156 | 56,369 |
| R2048 | On | 03/11/2016 | Bond Future | | | 9.51538 | 94.03823 | 9.56234 | 93.60466 | | 16.63 | 0.00 | 0 | 1,691 |
| R2048 | On | 02/02/2017 | Bond Future | | | 9.55527 | 95.89357 | 9.60327 | 95.45411 | | 16.37 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 15,077,655.84 | 156 | 58,060 |
| R2048 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 398.58000 | 0.39858 | 468,250 | 16.04 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 2,849.94000 | 2.84994 | 2,493,920 | 16.04 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 357.92000 | 0.35792 | 421,010 | 16.03 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 3,003.92000 | 3.00392 | 2,641,320 | 16.03 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 377.84000 | 0.37784 | 444,170 | 16.03 | 0.00 | 0 | 0 |
| R2048 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 2,926.43000 | 2.92643 | 2,567,070 | 16.03 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.37 | Call | | | 7,909.56000 | 7.90956 | 8,251,200 | 17.43 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.37 | Put | | | 983.90000 | 0.98390 | 891,970 | 17.43 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.38 | Call | | | 7,973.32000 | 7.97332 | 8,316,130 | 17.44 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.38 | Put | | | 967.80000 | 0.96780 | 877,040 | 17.44 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.39 | Call | | | 8,037.03000 | 8.03703 | 8,381,010 | 17.45 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.39 | Put | | | 951.80000 | 0.95180 | 862,210 | 17.45 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 5,348.28000 | 5.34828 | 5,591,560 | 16.61 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 3,938.91000 | 3.93891 | 3,742,730 | 16.61 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2048 On 02/02/2017 Bond Future | 9.77 | Call | | | 5,397.35000 | 5.39735 | 5,641,960 | 16.62 | 0.00 | 0 | 0 |
| R2048 On 02/02/2017 Bond Future | 9.77 | Put | | | 3,899.36000 | 3.89936 | 3,704,510 | 16.62 | 0.00 | 0 | 0 |
| R2048 On 02/02/2017 Bond Future | 9.78 | Call | | | 5,446.60000 | 5.44660 | 5,692,540 | 16.63 | 0.00 | 0 | 0 |
| R2048 On 02/02/2017 Bond Future | 9.78 | Put | | | 3,860.15000 | 3.86015 | 3,666,630 | 16.63 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | 15,077,655.84 | 156 | 58,060 |
| R207 On 04/08/2016 Bond Future | | | 8.13770 | 97.89289 | 8.18889 | 97.74485 | | 3.97 | 0.00 | 0 | 74,265 |
| R207 On 02/02/2017 Bond Future | | | 8.18085 | 98.06565 | 8.24058 | 97.91485 | | 3.41 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | 0.00 | 0 | 74,265 |
| R207 On 04/08/2016 Bond Future | 7.99 | Call | | | 106.81000 | 0.10681 | 136,670 | 3.97 | 0.00 | 0 | 0 |
| R207 On 04/08/2016 Bond Future | 7.99 | Put | | | 683.52000 | 0.68352 | 565,340 | 3.97 | 0.00 | 0 | 0 |
| R207 On 04/08/2016 Bond Future | 8.00 | Call | | | 113.82000 | 0.11382 | 145,310 | 3.97 | 0.00 | 0 | 0 |
| R207 On 04/08/2016 Bond Future | 8.00 | Put | | | 661.44000 | 0.66144 | 544,890 | 3.97 | 0.00 | 0 | 0 |
| R207 On 04/08/2016 Bond Future | 8.01 | Call | | | 121.17000 | 0.12117 | 154,330 | 3.97 | 0.00 | 0 | 0 |
| R207 On 04/08/2016 Bond Future | 8.01 | Put | | | 639.70000 | 0.63970 | 524,820 | 3.97 | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.24 | Call | | | 2,707.67000 | 2.70767 | 2,833,390 | 3.61 | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.24 | Put | | | 226.69000 | 0.22669 | 201,610 | 3.61 | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 8.91 | Call | | | 2,055.68000 | 2.05568 | 2,168,190 | 3.54 | 0.00 | 0 | 62 |
| R207 On 02/02/2017 Bond Future | 8.91 | Put | | | 385.16000 | 0.38516 | 346,870 | 3.54 | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.22 | Call | | | 2,666.50000 | 2.66650 | 2,791,520 | 3.60 | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.22 | Put | | | 234.39000 | 0.23439 | 208,610 | 3.60 | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.23 | Call | | | 2,687.06000 | 2.68706 | 2,812,440 | 3.61 | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.23 | Put | | | 230.51000 | 0.23051 | 205,090 | 3.61 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | 0.00 | 0 | 62 |
| Total For R207 | | | | | | | | | 0.00 | 0 | 74,327 |
| R208 On 04/08/2016 Bond Future | | | 8.28805 | 96.59511 | 8.33912 | 96.40875 | | 5.27 | 0.00 | 0 | 48,245 |
| R208 On 03/11/2016 Bond Future | | | 8.32453 | 95.01615 | 8.37891 | 94.82649 | | 5.07 | 0.00 | 0 | 46 |
| R208 On 02/02/2017 Bond Future | | | 8.34930 | 96.89093 | 8.40668 | 96.70023 | | 4.76 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | 0.00 | 0 | 48,291 |
| R208 On 04/08/2016 Bond Future | 7.99 | Call | | | 51.96000 | 0.05196 | 67,500 | 5.22 | 0.00 | 0 | 0 |
| R208 On 04/08/2016 Bond Future | 7.99 | Put | | | 1,334.92000 | 1.33492 | 1,164,100 | 5.22 | 0.00 | 0 | 0 |
| R208 On 04/08/2016 Bond Future | 8.00 | Call | | | 56.04000 | 0.05604 | 72,680 | 5.22 | 0.00 | 0 | 0 |
| R208 On 04/08/2016 Bond Future | 8.00 | Put | | | 1,301.96000 | 1.30196 | 1,132,240 | 5.22 | 0.00 | 0 | 0 |
| R208 On 04/08/2016 Bond Future | 8.01 | Call | | | 60.37000 | 0.06037 | 78,180 | 5.22 | 0.00 | 0 | 0 |
| R208 On 04/08/2016 Bond Future | 8.01 | Put | | | 1,269.26000 | 1.26926 | 1,100,710 | 5.22 | 0.00 | 0 | 0 |
| R208 On 03/11/2016 Bond Future | 9.58 | Call | | | 4,147.19000 | 4.14719 | 4,324,510 | 5.34 | 0.00 | 0 | 0 |
| R208 On 03/11/2016 Bond Future | 9.58 | Put | | | 73.75000 | 0.07375 | 61,410 | 5.34 | 0.00 | 0 | 0 |
| R208 On 03/11/2016 Bond Future | 9.59 | Call | | | 4,178.06000 | 4.17806 | 4,355,680 | 5.34 | 0.00 | 0 | 0 |
| R208 On 03/11/2016 Bond Future | 9.59 | Put | | | 71.62000 | 0.07162 | 59,580 | 5.34 | 0.00 | 0 | 0 |
| R208 On 03/11/2016 Bond Future | 9.57 | Call | | | 4,116.36000 | 4.11636 | 4,293,370 | 5.34 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R208 | On | 03/11/2016 | Bond Future | 9.57 | Put | | | 75.94000 | 0.07594 | 63,290 | 5.34 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Put | | | 1,033.52000 | 1.03352 | 954,380 | 4.86 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Call | | | 1,791.19000 | 1.79119 | 1,903,450 | 4.86 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Put | | | 1,020.54000 | 1.02054 | 942,100 | 4.86 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Call | | | 1,811.19000 | 1.81119 | 1,924,150 | 4.86 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Put | | | 1,007.68000 | 1.00768 | 929,940 | 4.86 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Call | | | 1,771.30000 | 1.77130 | 1,882,860 | 4.86 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 48,291 |
| R209 | On | 04/08/2016 | Bond Future | | | 9.29745 | 74.96361 | 9.33311 | 74.71284 | | 14.80 | 34,933,042.26 | 466 | 54,904 |
| R209 | On | 03/11/2016 | Bond Future | | | 9.33707 | 73.22835 | 9.37368 | 72.97303 | | 15.17 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | | | 9.37228 | 74.67323 | 9.40960 | 74.41495 | | 15.00 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 34,933,042.26 | 466 | 54,904 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 607.14000 | 0.60714 | 680,590 | 14.80 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 1,264.68000 | 1.26468 | 1,087,360 | 14.80 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 634.81000 | 0.63481 | 711,190 | 14.80 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 1,221.30000 | 1.22130 | 1,046,910 | 14.80 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 663.54000 | 0.66354 | 742,900 | 14.81 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 1,179.08000 | 1.17908 | 1,007,670 | 14.81 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.60 | Call | | | 2,101.56000 | 2.10156 | 2,285,220 | 15.11 | 0.00 | 0 | 5,624 |
| R209 | On | 04/08/2016 | Bond Future | 9.60 | Put | | | 265.82000 | 0.26582 | 198,710 | 15.11 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.70 | Call | | | 2,658.37000 | 2.65837 | 2,864,860 | 15.20 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.70 | Put | | | 153.05000 | 0.15305 | 108,770 | 15.20 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 10.29 | Call | | | 6,266.11000 | 6.26611 | 6,515,830 | 15.69 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 10.29 | Put | | | 2.02000 | 0.00202 | 0,970 | 15.69 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 10.60 | Call | | | 8,114.92000 | 8.11492 | 8,365,640 | 15.69 | 0.00 | 0 | 5,624 |
| R209 | On | 04/08/2016 | Bond Future | 10.60 | Put | | | 0.08000 | 0.00008 | 0,030 | 15.69 | 0.00 | 0 | 0 |
| R209 | On | 04/08/2016 | Bond Future | 9.40 | Call | | | 1,152.03000 | 1.15203 | 1,275,830 | 14.93 | 0.00 | 0 | 250 |
| R209 | On | 04/08/2016 | Bond Future | 9.40 | Put | | | 685.17000 | 0.68517 | 558,200 | 14.93 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Call | | | 6,286.56000 | 6.28656 | 6,494,750 | 16.07 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Put | | | 562.03000 | 0.56203 | 514,900 | 16.07 | 0.00 | 0 | 5,000 |
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Call | | | 6,336.63000 | 6.33663 | 6,545,530 | 16.07 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Put | | | 550.85000 | 0.55085 | 504,430 | 16.07 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Call | | | 6,235.71000 | 6.23571 | 6,443,210 | 16.06 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Put | | | 572.53000 | 0.57253 | 524,710 | 16.06 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Call | | | 3,770.36000 | 3.77036 | 3,909,520 | 15.26 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Put | | | 2,878.72000 | 2.87872 | 2,759,600 | 15.26 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Call | | | 3,807.64000 | 3.80764 | 3,947,640 | 15.26 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Put | | | 2,848.31000 | 2.84831 | 2,730,030 | 15.26 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 3,733.46000 | 3.73346 | 3,871,790 | 15.25 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 2,909.60000 | 2.90960 | 2,789,650 | 15.25 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 16,998 |
| Total For R209 | | | | | | | | | | | | 34,933,042.26 | 466 | 71,902 |
| R210 | On | 04/08/2016 | Bond Future | | | 188.33168 | 188.33168 | 188.87982 | 188.87982 | | | 3,389,970.24 | 18 | 2,589 |
| R210 | On | 03/11/2016 | Bond Future | | | 189.62173 | 189.62173 | 190.18064 | 190.18064 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 3,389,970.24 | 18 | 2,589 |
| R210 | On | 04/08/2016 | Bond Future | 181.50 | Call | | | 7,379.82000 | 7.37982 | 6,831,680 | | 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 | | | 7,369.82000 | 7.36982 | 6,821,680 | | 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 | | | 7,359.82000 | 7.35982 | 6,811,680 | | 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 | 188.92 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.90 | Call | | | 1,280.64000 | 1.28064 | 721,730 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.91 | Call | | | 1,270.64000 | 1.27064 | 711,730 | | 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 | | | 1,260.64000 | 1.26064 | 701,730 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 3,389,970.24 | 18 | 2,589 |
| R211 | On | 04/08/2016 | Bond Future | | | 139.87019 | 139.87019 | 139.85536 | 139.85536 | | | 2,517,663.42 | 18 | 78 |
| R211 | On | 03/11/2016 | Bond Future | | | 142.51929 | 142.51929 | 142.50452 | 142.50452 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | | | | 2,517,663.42 | 18 | 78 |
| R211 | On | 04/08/2016 | Bond Future | 137.07 | Call | | | 2,785.36000 | 2.78536 | 2,800,190 | | 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 | | | 2,775.36000 | 2.77536 | 2,790,190 | | 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 | | | 2,765.36000 | 2.76536 | 2,780,190 | | 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 | | | 764.52000 | 0.76452 | 779,290 | | 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 | | | 754.52000 | 0.75452 | 769,290 | | 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 | | | 744.52000 | 0.74452 | 759,290 | | 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 | | | | | | | | | | | | 2,517,663.42 | 18 | 78 |
| R212 | On | 04/08/2016 | Bond Future | | | 146.16195 | 146.16195 | 146.14569 | 146.14569 | | | 0.00 | 0 | 4,524 |
| R212 | On | 03/11/2016 | Bond Future | | | 148.93028 | 148.93028 | 148.91401 | 148.91401 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 4,524 |
| R212 | On | 04/08/2016 | Bond Future | 142.42 | Call | | | 3,725.69000 | 3.72569 | 3,741,950 | | 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 | | | 3,715.69000 | 3.71569 | 3,731,950 | | 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 | | | 3,705.69000 | 3.70569 | 3,721,950 | | 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 | | | 804.01000 | 0.80401 | 820,280 | | 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 | | | 794.01000 | 0.79401 | 810,280 | | 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 | | | 814.01000 | 0.81401 | 830,280 | | 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 | 4,524 |
| R213 | On | 04/08/2016 | Bond Future | | | 9.17758 | 85.79395 | 9.21829 | 85.51149 | | 12.57 | 53,535,424.80 | 624 | 43,349 |
| R213 | On | 03/11/2016 | Bond Future | | | 9.22053 | 83.86315 | 9.26246 | 83.57555 | | 12.86 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | | | 9.25980 | 85.51770 | 9.30271 | 85.22679 | | 12.67 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 53,535,424.80 | 624 | 43,349 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Call | | | 333.89000 | 0.33389 | 386,980 | 12.58 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.01 | Put | | | 1,793.53000 | 1.79353 | 1,564,160 | 12.58 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Call | | | 299.24000 | 0.29924 | 347,290 | 12.57 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 8.99 | Put | | | 1,900.94000 | 1.90094 | 1,666,530 | 12.57 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Call | | | 316.11000 | 0.31611 | 366,630 | 12.57 | 0.00 | 0 | 0 |
| R213 | On | 04/08/2016 | Bond Future | 9.00 | Put | | | 1,846.74000 | 1.84674 | 1,614,800 | 12.57 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.18 | Call | | | 6,442.94000 | 6.44294 | 6,682,920 | 13.64 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.18 | Put | | | 487.76000 | 0.48776 | 440,140 | 13.64 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Call | | | 6,494.29000 | 6.49429 | 6,735,040 | 13.64 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Put | | | 477.62000 | 0.47762 | 430,770 | 13.64 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Call | | | 6,545.73000 | 6.54573 | 6,787,250 | 13.64 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Put | | | 467.65000 | 0.46765 | 421,570 | 13.64 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 3,516.22000 | 3.51622 | 3,670,660 | 12.78 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 2,861.93000 | 2.86193 | 2,725,460 | 12.78 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Call | | | 3,552.42000 | 3.55242 | 3,707,840 | 12.79 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Put | | | 2,831.29000 | 2.83129 | 2,695,800 | 12.79 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Call | | | 3,589.05000 | 3.58905 | 3,745,430 | 12.79 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Put | | | 2,801.16000 | 2.80116 | 2,666,630 | 12.79 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 53,535,424.80 | 624 | 43,349 |
| R214 | On | 04/08/2016 | Bond Future | | | 9.39214 | 75.31333 | 9.43280 | 75.01532 | | 15.60 | 3,087,846.53 | 41 | 29,129 |

| 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 | | | 9.43273 | 73.43821 | 9.47445 | 73.13479 | | 16.03 | 0.00 | 0 | 3,395 |
| R214 | On | 02/02/2017 | Bond Future | | | 9.47024 | 74.88709 | 9.51281 | 74.57980 | | 15.81 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 3,087,846.53 | 41 | 32,524 |
| R214 | On | 04/08/2016 | Bond Future | 8.55 | Call | | | 1.47000 | 0.00147 | 1,580 | 15.24 | 0.00 | 0 | 1,300 |
| R214 | On | 04/08/2016 | Bond Future | 8.55 | Put | | | 6,952.02000 | 6.95202 | 6,654,120 | 15.24 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.24 | Call | | | 405.25000 | 0.40525 | 466,320 | 15.60 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.24 | Put | | | 1,836.40000 | 1.83640 | 1,599,460 | 15.60 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Call | | | 426.23000 | 0.42623 | 490,160 | 15.60 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.26 | Put | | | 1,728.73000 | 1.72873 | 1,497,580 | 15.61 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.30 | Call | | | 543.98000 | 0.54398 | 623,220 | 15.65 | 0.00 | 0 | 1,300 |
| R214 | On | 04/08/2016 | Bond Future | 9.30 | Put | | | 1,524.81000 | 1.52481 | 1,306,040 | 15.65 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.25 | Put | | | 1,782.01000 | 1.78201 | 1,547,930 | 15.60 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 10.30 | Call | | | 5,909.46000 | 5.90946 | 6,204,630 | 16.53 | 0.00 | 0 | 5,610 |
| R214 | On | 04/08/2016 | Bond Future | 10.30 | Put | | | 5.71000 | 0.00571 | 2,870 | 16.53 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 11.30 | Call | | | 11,764.58000 | 11.76458 | 12,062,590 | 16.53 | 0.00 | 0 | 5,610 |
| R214 | On | 04/08/2016 | Bond Future | 11.30 | Put | | | 0.00000 | 0.00000 | 0,000 | 16.53 | 0.00 | 0 | 0 |
| R214 | On | 04/08/2016 | Bond Future | 9.26 | Call | | | 448.19000 | 0.44819 | 515,050 | 15.61 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Call | | | 6,481.42000 | 6.48142 | 6,727,520 | 16.98 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Put | | | 631.21000 | 0.63121 | 573,890 | 16.98 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Call | | | 6,532.25000 | 6.53225 | 6,779,200 | 16.98 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Put | | | 619.12000 | 0.61912 | 562,650 | 16.98 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Call | | | 6,430.67000 | 6.43067 | 6,675,920 | 16.98 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Put | | | 643.49000 | 0.64349 | 585,320 | 16.98 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 4,138.57000 | 4.13857 | 4,309,130 | 16.21 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 2,952.20000 | 2.95220 | 2,815,470 | 16.21 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 4,060.41000 | 4.06041 | 4,229,040 | 16.19 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 3,014.26000 | 3.01426 | 2,875,600 | 16.19 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 4,099.40000 | 4.09940 | 4,269,000 | 16.20 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 2,983.09000 | 2.98309 | 2,845,400 | 16.20 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 13,820 |
| Total For R214 | | | | | | | | | | | | 3,087,846.53 | 41 | 46,344 |
| Total for Bond | | | | | | | | | | | | 256,784,672.47 | 2,636 | 823,128 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ES18A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For R209/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 04/08/2016 GOVI | | | 519.19600 | 519.19600 | 517.79200 | 517.79200 | | | 0.00 | 0 | 449 |
| GOVI On 03/11/2016 GOVI | | | 529.10400 | 529.10400 | 527.67500 | 527.67500 | | | 0.00 | 0 | 137 |
| GOVI On 02/02/2017 GOVI | | | 539.54200 | 539.54200 | 538.09900 | 538.09900 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 586 |
| 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 | | | 31,980.00000 | 3.19800 | 17,940,000 | | 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 | | | 32,080.00000 | 3.20800 | 18,040,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| GOVI | On | 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 | | | 32,180.00000 | 3.21800 | 18,140,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/11/2016 | GOVI | 476.11 | Call | | | 515,650.00000 | 51.56500 | 529,940,000 | | 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 | | | 515,550.00000 | 51.55500 | 529,840,000 | | 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 | | | 515,450.00000 | 51.54500 | 529,740,000 | | 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 | | | 47,790.00000 | 4.77900 | 62,220,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.33 | Call | | | 47,690.00000 | 4.76900 | 62,120,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.34 | Call | | | 47,590.00000 | 4.75900 | 62,020,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 586 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 586 |
| AL37 | On | 04/08/2016 | Index Future | | | 493.28900 | 493.28900 | 492.31800 | 492.31800 | | | 0.00 | 0 | 15 |
| AL37 | On | 03/11/2016 | Index Future | | | 502.70300 | 502.70300 | 501.71500 | 501.71500 | | | 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 | | | 573.02800 | 573.02800 | 571.53300 | 571.53300 | | | 5,730,280.00 | 1 | 11 |
| AL7T | On | 03/11/2016 | Index Future | | | 583.96400 | 583.96400 | 582.44200 | 582.44200 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 5,730,280.00 | 1 | 11 |
| Total For AL7T | | | | | | | | | | | | 5,730,280.00 | 1 | 11 |
| ALBI | On | 04/08/2016 | Index Future | | | 521.40700 | 521.40700 | 519.92300 | 519.92300 | | | 0.00 | 0 | 724 |
| ALBI | On | 03/11/2016 | Index Future | | | 531.35700 | 531.35700 | 529.84600 | 529.84600 | | | 0.00 | 0 | 20 |
| ALBI | On | 02/02/2017 | Index Future | | | 541.83900 | 541.83900 | 540.31300 | 540.31300 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 744 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 744 |
| IGOV | On | 04/08/2016 | Index Future | | | 247.49200 | 247.49200 | 247.60500 | 247.60500 | | | 0.00 | 0 | 1,064 |
| IGOV | On | 03/11/2016 | Index Future | | | 252.23000 | 252.23000 | 252.34600 | 252.34600 | | | 0.00 | 0 | 24 |
| IGOV | On | 02/02/2017 | Index Future | | | 257.22100 | 257.22100 | 257.34600 | 257.34600 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,088 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,088 |
| ILBI | On | 04/08/2016 | Index Future | | | 670.85000 | 670.85000 | 671.12800 | 671.12800 | | | 0.00 | 0 | 156 |
| ILBI | On | 03/11/2016 | Index Future | | | 683.64800 | 683.64800 | 683.93200 | 683.93200 | | | 0.00 | 0 | 0 |
| Total ILBI Future | | | | | | | | | | | | 0.00 | 0 | 156 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|------------|--------------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|---------------|
| Total For ILBI | | | | | | | | | | 0.00 | 0 | 156 |
| Total for Index | | | | | | | | | | 5,730,280.00 | 1 | 2,014 |
| JIBAR f On | 17/08/2016 | Jibar Future | 7.38000 | 92.62000 | 7.38000 | 92.62000 | | | | 0.00 | 0 | 0 |
| JIBAR f On | 21/09/2016 | Jibar Future | 7.39000 | 92.61000 | 7.40000 | 92.60000 | | | | 0.00 | 0 | 10 |
| JIBAR f On | 19/10/2016 | Jibar Future | 7.43000 | 92.57000 | 7.44000 | 92.56000 | | | | 0.00 | 0 | 0 |
| JIBAR f On | 16/11/2016 | Jibar Future | 7.44000 | 92.56000 | 7.45000 | 92.55000 | | | | 0.00 | 0 | 0 |
| JIBAR f On | 21/12/2016 | Jibar Future | 7.49000 | 92.51000 | 7.49000 | 92.51000 | | | | 0.00 | 0 | 0 |
| JIBAR f On | 15/02/2017 | Jibar Future | 7.55000 | 92.45000 | 7.54000 | 92.46000 | | | | 0.00 | 0 | 0 |
| JIBAR f On | 15/03/2017 | Jibar Future | 7.59000 | 92.41000 | 7.58000 | 92.42000 | | | | 0.00 | 0 | 0 |
| JIBAR f On | 21/06/2017 | Jibar Future | 7.67000 | 92.33000 | 7.65000 | 92.35000 | | | | 0.00 | 0 | 0 |
| JIBAR f On | 20/09/2017 | Jibar Future | 7.71000 | 92.29000 | 7.70000 | 92.30000 | | | | 0.00 | 0 | 0 |
| JIBAR f On | 20/12/2017 | Jibar Future | 7.75000 | 92.25000 | 7.74000 | 92.26000 | | | | 0.00 | 0 | 0 |
| JIBAR f On | 20/03/2018 | Jibar Future | 7.77000 | 92.23000 | 7.80000 | 92.20000 | | | | 0.00 | 0 | 0 |
| JIBAR f On | 20/06/2018 | Jibar Future | 7.98000 | 92.02000 | 7.98000 | 92.02000 | | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 10 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 10 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 10 |
| 10Y ST On | 17/12/2025 | Interest Rate Swap | 98.58981 | 98.58981 | 98.86250 | 98.86250 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 16/03/2026 | Interest Rate Swap | 95.69739 | 95.69739 | 95.97702 | 95.97702 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 15/06/2026 | Interest Rate Swap | 94.47912 | 94.47912 | 94.76445 | 94.76445 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 21/09/2026 | Interest Rate Swap | 96.55208 | 96.55208 | 96.83996 | 96.83996 | | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On | 19/12/2016 | Interest Rate Swap | 100.06914 | 100.06914 | 100.07742 | 100.07742 | | | | 0.00 | 0 | 0 |
| 1Y STN On | 16/03/2017 | Interest Rate Swap | 100.02614 | 100.02614 | 100.04657 | 100.04657 | | | | 0.00 | 0 | 0 |
| 1Y STN On | 15/06/2017 | Interest Rate Swap | 99.67545 | 99.67545 | 99.71191 | 99.71191 | | | | 0.00 | 0 | 0 |
| 1Y STN On | 21/09/2017 | Interest Rate Swap | 99.76528 | 99.76528 | 99.81495 | 99.81495 | | | | 0.00 | 0 | 0 |
| Total 1Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 1Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 2Y STN On | 18/12/2017 | Interest Rate Swap | 100.09346 | 100.09346 | 100.15752 | 100.15752 | | | | 0.00 | 0 | 0 |
| 2Y STN On | 16/03/2018 | Interest Rate Swap | 99.42947 | 99.42947 | 99.50780 | 99.50780 | | | | 0.00 | 0 | 0 |
| 2Y STN On | 15/06/2018 | Interest Rate Swap | 99.13973 | 99.13973 | 99.24042 | 99.24042 | | | | 0.00 | 0 | 0 |
| 2Y STN On | 21/09/2018 | Interest Rate Swap | 99.25657 | 99.25657 | 99.37815 | 99.37815 | | | | 0.00 | 0 | 0 |
| Total 2Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 2Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On | 17/12/2020 | Interest Rate Swap | 98.52503 | 98.52503 | 98.68640 | 98.68640 | | | | 0.00 | 0 | 0 |
| 5Y STN On | 16/03/2021 | Interest Rate Swap | 97.89060 | 97.89060 | 98.06744 | 98.06744 | | | | 0.00 | 0 | 0 |
| 5Y STN On | 15/06/2021 | Interest Rate Swap | 97.21754 | 97.21754 | 97.40697 | 97.40697 | | | | 0.00 | 0 | 0 |
| 5Y STN On | 21/09/2021 | Interest Rate Swap | 97.51356 | 97.51356 | 97.70634 | 97.70634 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|--------------------|
| Total 5Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 5Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Derivatives : | | | | | | | | | | 262,514,952.47 | 2,637 | 825,738 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79656 | | | | 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 | | | 11.42500 | 98.32352 | 11.42500 | 98.29385 | | 114,250,000,000,000.00 | | 10,000,000,000 | 10,000,000,000 | |
| Total AA05 SPOT | | | | | | | | 14,250,000,000,000.00 | | 10,000,000,000 | 10,000,000,000 | |
| Total For AA05 | | | | | | | | 14,250,000,000,000.00 | | 10,000,000,000 | 10,000,000,000 | |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.24167 | | | | 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 | | | 10.13000 | 100.26027 | 10.13000 | 100.23320 | | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 109.61800 | 10.00000 | 109.59000 | | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB010 On 21/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.56930 | | | | 0.00 | 0 | 0 |
| Total AB010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB010 | | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.70013 | | | | 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 | | | 10.03000 | 97.94996 | 10.03000 | 97.92391 | | | | 0.00 | 0 | 910,000,000 |
| Total AB013 SPOT | | | | | | | | | | 0.00 | 0 | 910,000,000 |
| Total For AB013 | | | | | | | | | | 0.00 | 0 | 910,000,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 11.14383 | 100.00000 | 11.11684 | | | | 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 | 101.94298 | 10.84000 | 101.91374 | | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2025 Spot Bond | | | 100.00000 | 8.62983 | 100.00000 | 8.61273 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|-------------------|---------------|
| Total AB016U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 104.39240 | 11.37000 | 104.36103 | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2025 Spot Bond | | | 100.00000 | 11.14391 | 100.00000 | 11.11692 | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2027 Spot Bond | | | 11.81000 | 89.68448 | 11.81000 | 89.65612 | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2027 Spot Bond | | | 100.00000 | 11.26252 | 100.00000 | 11.23524 | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | 0.00 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 12.58880 | 100.00000 | 15.30893 | | | 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 | 17.85234 | 100.00000 | 17.82445 | | | 0.00 | 0 | 0 |
| Total AB024U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | 0.00 | 0 | 0 |
| AB08 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.96492 | | | 0.00 | 0 | 0 |
| Total AB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB08 | | | | | | | | | 0.00 | 0 | 0 |
| AB09 On 03/05/2017 Spot Bond | | | 9.32500 | 103.01308 | 9.32500 | 102.98757 | | | 0.00 | 0 | 0 |
| Total AB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB09 | | | | | | | | | 0.00 | 0 | 0 |
| ABC12 On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 2.82000 | 118.44620 | 2.82000 | 279.06622 | | 332,760,000,000.00 | 118,000,000 | 59,000,000 | |
| Total ABCPI3 SPOT | | | | | | | | 332,760,000,000.00 | 118,000,000 | 59,000,000 | |
| Total For ABCPI3 | | | | | | | | 332,760,000,000.00 | 118,000,000 | 59,000,000 | |
| ABFN07 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.29944 | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.44066 | | | 0.00 | 5,000,000,000 | 5,000,000,000 |

| 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 ABFN08 SPOT | | | | | | | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| ABFN08 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.97031 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.76124 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25548 | | | | 0.00 | 0 | 0 |
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.03196 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN12 On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.79079 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN13 On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.64462 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 11/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.89872 | | | | 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 | 101.14858 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN16 On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.65787 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK1 On 07/11/2018 Spot Bond | | | 11.97500 | 100.74940 | 11.97500 | 101.50205 | | | | 0.00 | 0 | 0 |
| Total ABK1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.18614 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK11 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.69193 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.04970 | | | | 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 | | | 9.04500 | 103.37586 | 9.04500 | 102.32958 | | | | 0.00 | 0 | 0 |
| Total ABK2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK3 On 07/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.52537 | | | | 0.00 | 0 | 0 |
| Total ABK3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK3/J On 07/11/2018 Spot Bond | | | 100.00000 | 27.22824 | 100.00000 | 27.16228 | | | | 0.00 | 0 | 0 |
| Total ABK3/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK4 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.57647 | | | | 0.00 | 0 | 0 |
| Total ABK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK4/J On 24/05/2018 Spot Bond | | | 100.00000 | 33.46467 | 100.00000 | 33.38360 | | | | 0.00 | 0 | 0 |
| Total ABK4/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK5 On 31/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.88125 | | | | 0.00 | 0 | 1,000,000,000 |
| Total ABK5 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For ABK5 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| ABK5/J On 31/10/2018 Spot Bond | | | 100.00000 | 24.55028 | 100.00000 | 24.49081 | | | | 0.00 | 0 | 0 |
| Total ABK5/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK5/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.32635 | | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK7 On 03/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.06004 | | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 95.20544 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.27282 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABK9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI01 On 07/11/2018 Spot Bond | | | 5.75000 | 102.91132 | 5.75000 | 140.16855 | | | | 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 | | | 5.75000 | 98.54883 | 5.75000 | 123.42435 | | | | 0.00 | 0 | 0 |
| Total ABKI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 9.11905 | 100.00000 | 9.10230 | | | | 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 | | | 6.25000 | 90.37827 | 6.25000 | 106.18953 | | | | 0.00 | 0 | 0 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 5.08382 | 100.00000 | 5.07448 | | | | 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 | | | 6.76500 | 99.39099 | 6.76500 | 112.79688 | | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 8.09530 | 100.00000 | 8.07291 | | | | 0.00 | 0 | 0 |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKS1 On 04/04/2026 Spot Bond | | | 100.00000 | | 0.00000 | 86.49364 | | | | 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 | | | 2.15000 | 186.13446 | 2.15000 | 186.07397 | | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN09 On 27/06/2023 Spot Bond | | | 2.17000 | 187.80652 | 2.17000 | 187.74538 | | | | 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 | 200.97407 | 1.82000 | 200.91056 | | | | 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 | | | 8.72125 | 88.13156 | 8.72125 | 88.12125 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ABN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 8.72125 | 88.13156 | 8.72125 | 88.12125 | | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN39 On 21/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.09393 | | | | 0.00 | 0 | 0 |
| Total ABN39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN39 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN47 On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN47 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN48 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28648 | | | | 0.00 | 0 | 0 |
| Total ABN48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN48 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN55 On 27/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.67211 | | | | 0.00 | 0 | 0 |
| Total ABN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN55 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN58 On 16/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17697 | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total ABN58 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total For ABN58 | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| ABN60 On 23/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.70000 | | | | 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 | | | 2.71500 | 94.57024 | 2.71500 | 118.17614 | | | | 0.00 | 0 | 0 |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN62 On 31/03/2028 Spot Bond | | | 2.50000 | 101.83682 | 2.50000 | 174.82955 | | | | 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 | | | 2.41500 | 115.06985 | 2.41500 | 229.56916 | | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN66 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.33000 | | | | 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 | | | 10.13000 | 91.85287 | 10.13000 | 91.82834 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN68 On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN68 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN70 On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 111.55000 | | | | 0.00 | 0 | 0 |
| Total ABN70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN70 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.50119 | | | | 0.00 | 0 | 0 |
| Total ABN72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN72 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN73 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 106.68000 | | | | 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 | 119.46000 | | | | 0.00 | 0 | 0 |
| Total ABN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN76 On 21/12/2026 Spot Bond | | | 9.63000 | 106.62384 | 9.63000 | 106.59644 | | | | 0.00 | 0 | 0 |
| Total ABN76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN76 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN77 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 110.61000 | | | | 0.00 | 0 | 0 |
| Total ABN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN77 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 10.18500 | 102.97663 | 10.18500 | 102.94868 | | | | 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 | | | 9.50500 | 91.92292 | 9.50500 | 91.89960 | | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN83 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN83 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN85 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN85 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN86 On 01/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| Total ABN86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 10.73000 | 99.56198 | 10.73000 | 99.53355 | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABN88 On 06/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.08000 | | | 0.00 | 0 | 0 |
| Total ABN88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN88 | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.06144 | | | 0.00 | 282,800,000 | 141,400,000 |
| Total ABN91 SPOT | | | | | | | | | 0.00 | 282,800,000 | 141,400,000 |
| Total For ABN91 | | | | | | | | | 0.00 | 282,800,000 | 141,400,000 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.83150 | | | 0.00 | 0 | 0 |
| Total ABN92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN92 | | | | | | | | | 0.00 | 0 | 0 |
| ABS10 On 17/03/2018 Spot Bond | | | 8.92500 | 104.92574 | 8.92500 | 104.90085 | | | 0.00 | 0 | 200,000,000 |
| Total ABS10 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ABS10 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.98000 | 100.72905 | 9.98000 | 100.70224 | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 9.76000 | 100.25365 | 9.76000 | 100.22770 | | | 0.00 | 0 | 497,000,000 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 497,000,000 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 497,000,000 |
| ABS13 On 14/05/2022 Spot Bond | | | 10.21000 | 99.59103 | 10.21000 | 99.56408 | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 11/11/2020 Spot Bond | | | 9.87000 | 99.93716 | 9.87000 | 99.91100 | | | 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 | | | 10.14000 | 100.27369 | 10.14000 | 100.24674 | | | 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 | | | 11.03000 | 98.47855 | 11.03000 | 98.44982 | | | 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 | | | 11.03000 | 99.64585 | 11.03000 | 99.61678 | | | 0.00 | 0 | 1,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| Total ABS17 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 9.66000 | 96.60920 | 9.66000 | 96.58430 | | | 0.00 | 0 | 880,000,000 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 880,000,000 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 880,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 10.98000 | 90.12445 | 10.98000 | 90.09828 | | | 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 | 11.92602 | 100.00000 | 11.89976 | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.01000 | 217.77928 | 3.01000 | 275.83026 | | 270,900,000,000.00 | | 90,000,000 | 45,000,000 |
| Total ABSI2 SPOT | | | | | | | | 270,900,000,000.00 | | 90,000,000 | 45,000,000 |
| Total For ABSI2 | | | | | | | | 270,900,000,000.00 | | 90,000,000 | 45,000,000 |
| ABSI3 On 31/01/2017 Spot Bond | | | 2.95000 | 135.43785 | 2.95000 | 138.41057 | | | 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 | | | 2.25000 | 139.24471 | 2.25000 | 141.99511 | | | 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 | 0.02752 | 100.00000 | 0.02745 | | | 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 | 22.88502 | 100.00000 | 22.82958 | | | 0.00 | 0 | 0 |
| Total ACL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL02U | | | | | | | | | 0.00 | 0 | 0 |
| ACL047 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 81.51560 | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.80859 | | | 0.00 | 0 | 0 |
| Total ACL082 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL082 | | | | | | | | | 0.00 | 0 | 0 |
| ACL083 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.80859 | | | 0.00 | 0 | 0 |
| Total ACL083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL083 | | | | | | | | | 0.00 | 0 | 0 |
| ACL084 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.80763 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL08€ On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.80763 | | | | 0.00 | 0 | 0 |
| Total ACL086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL086 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL087 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.80954 | | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL08€ On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.92756 | | | | 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 | 100.95089 | | | | 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 | 100.96026 | | | | 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 | 100.94140 | | | | 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 | 100.89922 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 20/12/2019 Spot Bond | | | 9.97000 | 101.05124 | 9.97000 | 101.02956 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL11€ On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.85663 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total ACL126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL126 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 224.72015 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 224.80312 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.91799 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL130 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL130 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL131 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35838 | | | | 0.00 | 0 | 0 |
| Total ACL131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL131 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL132 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL132 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL133 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64657 | | | | 0.00 | 0 | 0 |
| Total ACL133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL133 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL134 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93646 | | | | 0.00 | 0 | 0 |
| Total ACL134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL134 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL135 On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | | 0.00 | 0 | 0 |
| Total ACL135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL135 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL136 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.39739 | | | | 0.00 | 0 | 7,000,000 |
| Total ACL136 SPOT | | | | | | | | | | 0.00 | 0 | 7,000,000 |
| Total For ACL136 | | | | | | | | | | 0.00 | 0 | 7,000,000 |
| ACL137 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.16636 | | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.92084 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL151On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24476 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL15€ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90408 | | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL157On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87098 | | | | 0.00 | 0 | 0 |
| Total ACL157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161On 20/03/2022 Spot Bond | | | 10.23000 | 103.53117 | 10.23000 | 103.50310 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16€ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.99316 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167On 20/06/2019 Spot Bond | | | 10.10500 | 100.19409 | 10.10500 | 100.16710 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16€ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90117 | | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16€ On 20/06/2017 Spot Bond | | | 1.75000 | 127.17838 | 1.75000 | 127.13843 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL173On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89455 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.91817 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17€ On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.87091 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98459 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL181 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL182 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52341 | | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL183 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.53816 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL184 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24603 | | | | 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 | 100.91327 | | | | 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 | 100.88455 | | | | 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 | 100.92450 | | | | 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 | 100.93677 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.93969 | | | | 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 | 100.93969 | | | | 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 | 100.99372 | | | | 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 | 100.89922 | | | | 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 | 100.98617 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80389 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL198 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99372 | | | | 0.00 | 0 | 0 |
| Total ACL199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL200 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 104.29881 | | | | 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 | 100.95576 | | | | 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 | 100.95576 | | | | 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 | 160.81602 | | | | 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 | 161.98005 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL208 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84543 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51128 | | | | 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 | 100.86329 | | | | 0.00 | 0 | 0 |
| Total ACL212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL212 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL213 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.03576 | | | | 0.00 | 0 | 0 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 91.74785 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85289 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85196 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.90951 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.95382 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.97513 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.97552 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.90571 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.89155 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.21910 | | | | 0.00 | 0 | 0 |
| Total ADCB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 32.26015 | 100.00000 | 32.18201 | | | | 0.00 | 0 | 0 |
| Total ADCB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 31/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.82686 | | | | 0.00 | 0 | 0 |
| Total ADCB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB02 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61089 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ADCB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 04/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.32654 | | | | 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 | 23.90650 | 100.00000 | 23.84859 | | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | | 0.00 | 0 | 0 |
| AER01I On 18/11/2016 Spot Bond | | | 100.00000 | 94.11765 | 100.00000 | 93.87755 | | | | 0.00 | 0 | 0 |
| Total AER01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AER01U | | | | | | | | | | 0.00 | 0 | 0 |
| AFS1U On 27/09/2019 Spot Bond | | | 100.00000 | 17.13512 | 100.00000 | 17.09360 | | | | 0.00 | 0 | 0 |
| Total AFS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS1U | | | | | | | | | | 0.00 | 0 | 0 |
| AFS2U On 02/07/2020 Spot Bond | | | 100.00000 | 3.72933 | 100.00000 | 3.72029 | | | | 0.00 | 0 | 0 |
| Total AFS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS2U | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A On 18/10/2018 Spot Bond | | | 100.00000 | | 0.00000 | 100.17363 | | | | 0.00 | 0 | 0 |
| Total AHF2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B On 18/10/2018 Spot Bond | | | 100.00000 | | 0.00000 | 100.17924 | | | | 0.00 | 0 | 0 |
| Total AHF2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C On 18/10/2018 Spot Bond | | | 100.00000 | | 0.00000 | 100.19794 | | | | 0.00 | 0 | 0 |
| Total AHF2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/10/2039 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHF3A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/10/2042 Spot Bond | | | 100.00000 | | 0.00000 | 100.16803 | | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/10/2019 Spot Bond | | | 100.00000 | | 0.00000 | 100.16991 | | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B On 18/10/2039 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AHF3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B:On 18/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.21668 | | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.20735 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHF3C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.28353 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25575 | | | | 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 | 39.09473 | 100.00000 | 38.99392 | | | | 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 | 11.60840 | 100.00000 | 11.57847 | | | | 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 | 12.00372 | 100.00000 | 11.95819 | | | | 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 | 9.77674 | 100.00000 | 9.73967 | | | | 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 | | | 9.62500 | 100.69563 | 9.62500 | 100.66991 | | | | 0.00 | 0 | 0 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 10.33000 | 109.19493 | 10.33000 | 109.16488 | | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 9.87000 | 98.10307 | 9.87000 | 98.07739 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 14.18098 | 100.00000 | 14.14960 | | | | 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 | | | 10.61000 | 97.17341 | 10.61000 | 97.14611 | | | | 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 | | | 2.75500 | 178.28134 | 2.75500 | 178.22049 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| ANG010 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.16981 | | | | 0.00 | 60,000,000 | 3,030,000,000 |
| Total ANG010 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 3,030,000,000 |
| Total For ANG010 | | | | | | | | | | 0.00 | 60,000,000 | 3,030,000,000 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71049 | | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75577 | | | | 0.00 | 0 | 90,000,000 |
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| APF03 On 07/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.91903 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total APF03 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For APF03 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| AS116L On 15/01/2018 Spot Bond | | | 100.00000 | 39.13938 | 100.00000 | 39.04457 | | | | 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 | 32.16446 | 100.00000 | 32.08653 | | | | 0.00 | 0 | 0 |
| Total AS120U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS120U | | | | | | | | | | 0.00 | 0 | 0 |
| AS126L On 19/02/2019 Spot Bond | | | 100.00000 | 10.13022 | 100.00000 | 10.10568 | | | | 0.00 | 0 | 0 |
| Total AS126U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS126U | | | | | | | | | | 0.00 | 0 | 0 |
| AS127L On 19/02/2019 Spot Bond | | | 100.00000 | 10.13022 | 100.00000 | 10.10568 | | | | 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 | 4.27023 | 100.00000 | 4.26418 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 0.05143 | 100.00000 | 0.05137 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN007 On 03/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN006 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40834 | | | | 0.00 | 0 | 0 |
| Total ASN006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN007 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.80466 | | | | 0.00 | 0 | 0 |
| Total ASN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN007 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN008 On 06/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN008 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN010 On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN010 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN011 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.87097 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN012 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.30659 | | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN014 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN015 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN015 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN016 On 11/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.64000 | | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN020 On 09/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 114.97247 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 2.66500 | 248.90475 | 2.66500 | 248.82036 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN024 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.29554 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 91.39283 | | | | 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 | 101.92844 | | | | 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 | | | 2.68000 | 174.99101 | 2.68000 | 221.63839 | | | | 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 | 100.81034 | | | | 0.00 | 0 | 0 |
| Total ASN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN046 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 24/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74617 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN052 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN052 On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.28806 | | | | 0.00 | 0 | 0 |
| Total ASN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN054 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN054 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.17354 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN057 On 22/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.07291 | | | | 0.00 | 0 | 0 |
| 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 | 99.92669 | | | | 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 | 99.83163 | | | | 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 | 99.03696 | | | | 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 | 101.32389 | | | | 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 | 100.93537 | | | | 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 | 101.92942 | | | | 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 20/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 86.75033 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 23/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN077 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.02251 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88014 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.14182 | | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 17/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN082 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.18256 | | | | 0.00 | 0 | 0 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.47665 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 25/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.70075 | | | | 0.00 | 0 | 0 |
| Total ASN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN086 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 01/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 05/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN088 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.42343 | | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 16/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 21/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.09498 | | | | 0.00 | 0 | 0 |
| 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 | 101.94829 | | | | 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 | 101.55769 | | | | 0.00 | 0 | 0 |
| Total ASN098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN098 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN098 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 63.48006 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.37624 | | | | 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 | 100.90395 | | | | 0.00 | 0 | 0 |
| Total ASN112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN112 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN113 On 08/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.23390 | | | | 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 |
| ASN118 On 21/07/2016 Spot Bond | | | 7.95500 | 99.89115 | 7.95500 | 99.91290 | | | | 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 | 99.95407 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.14399 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.88752 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59106 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58979 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.56580 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13 On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.33592 | | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13 On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.32535 | | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.13459 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13 On 05/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 72.41024 | | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13 On 31/01/2022 Spot Bond | | | 2.98000 | 136.84558 | 2.98000 | 136.81265 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.79130 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN138 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 30/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 73.73433 | | | | 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 | 100.88037 | | | | 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 | 100.91986 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 28/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 58.51370 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.73904 | | | | 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 | 99.73904 | | | | 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 | 102.97538 | | | | 0.00 | 0 | 0 |
| Total ASN148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN148 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 31/01/2022 Spot Bond | | | 3.02500 | 136.44665 | 3.02500 | 136.50029 | | | | 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 | 93.56783 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.40502 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN152 On 31/03/2031 Spot Bond | | | 3.40000 | 92.26059 | 3.40000 | 159.94620 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN154 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN156 On 06/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN157 On 14/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.39218 | | | | 0.00 | 0 | 0 |
| Total ASN158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN158 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN351 On 20/12/2016 Spot Bond | | | 100.00000 | 74.19410 | 100.00000 | 74.04947 | | | | 0.00 | 0 | 0 |
| Total ASN35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN35U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN381 On 20/12/2017 Spot Bond | | | 100.00000 | 41.58460 | 100.00000 | 41.48386 | | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN391 On 20/12/2017 Spot Bond | | | 100.00000 | 41.65796 | 100.00000 | 41.55705 | | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN401 On 20/12/2017 Spot Bond | | | 100.00000 | 41.32782 | 100.00000 | 41.22770 | | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN431 On 10/03/2017 Spot Bond | | | 100.00000 | 61.66707 | 100.00000 | 61.51768 | | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN491 On 19/09/2016 Spot Bond | | | 100.00000 | 88.49251 | 100.00000 | 88.28232 | | | | 0.00 | 0 | 0 |
| Total ASN49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN49U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN501 On 16/03/2018 Spot Bond | | | 100.00000 | 29.64609 | 100.00000 | 29.57427 | | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN551 On 29/12/2016 Spot Bond | | | 100.00000 | 86.61555 | 100.00000 | 86.41598 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total ASN55U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN55U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 2.45726 | 100.00000 | 2.45131 | | | | 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 | 21.71267 | 100.00000 | 21.66007 | | | | 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 | 100.97948 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW10 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66250 | | | | 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 | | | 9.50000 | 103.65875 | 9.50000 | 103.63247 | | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW13 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41762 | | | | 0.00 | 4,400,000,000 | 2,200,000,000 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 4,400,000,000 | 2,200,000,000 |
| Total For BAW13 | | | | | | | | | | 0.00 | 4,400,000,000 | 2,200,000,000 |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.93830 | | | | 0.00 | 0 | 0 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.57601 | | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 10.83000 | 96.98369 | 10.83000 | 96.95575 | | | | 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 | | | 10.44000 | 98.30188 | 10.44000 | 98.27470 | | | | 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 | 103.08710 | 9.30000 | 103.06165 | | | | 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 | 101.23388 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW23 On 15/10/2017 Spot Bond | | | 100.00000 | 33.65402 | 100.00000 | 33.57250 | | | | 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 | 101.81113 | | | | 0.00 | 2,060,000,000 | 1,030,000,000 |
| Total BAW3 SPOT | | | | | | | | | | 0.00 | 2,060,000,000 | 1,030,000,000 |
| Total For BAW3 | | | | | | | | | | 0.00 | 2,060,000,000 | 1,030,000,000 |
| BAW8 On 02/10/2017 Spot Bond | | | 9.47500 | 103.60653 | 9.47500 | 103.58033 | | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA06 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.83675 | | | | 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 | | | 12.31127 | 100.24824 | 12.31127 | 100.10437 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA16 On 30/09/2016 Spot Bond | | | 10.85072 | 100.03722 | 10.85072 | 100.61936 | | | | 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 | 100.94271 | | | | 0.00 | 0 | 0 |
| Total BAYA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA18 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.00941 | | | | 0.00 | 0 | 0 |
| Total BAYA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA19 On 31/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.00941 | | | | 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 | | | 12.43547 | 99.49840 | 12.43547 | 99.67779 | | | | 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 | | | 12.25000 | 100.02982 | 12.25000 | 99.73787 | | | | 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 | 100.77344 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BAYA25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA25 On 30/09/2017 Spot Bond | | | 12.17500 | 86.81040 | 12.17500 | 98.57003 | | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYA27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA27 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA27 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80625 | | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/03/2018 Spot Bond | | | 11.97500 | 84.68464 | 11.97500 | 98.27691 | | | | 0.00 | 0 | 100,000,000 |
| Total BAYA32 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For BAYA32 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| BAYA32 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78582 | | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80252 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80252 | | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.80091 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80286 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.24257 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80286 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77982 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77982 | | | | 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 | 100.80296 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA50 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68584 | | | | 0.00 | 0 | 0 |
| Total BAYA50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA50 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA51 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.83574 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA52 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.85979 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB03 On 31/12/2016 Spot Bond | | | 15.84044 | 100.97146 | 15.84044 | 100.83159 | | | | 0.00 | 0 | 0 |
| Total BAYB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB03 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 31/03/2017 Spot Bond | | | 14.68488 | 100.70332 | 14.68488 | 100.77029 | | | | 0.00 | 0 | 0 |
| Total BAYB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB04 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.01982 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.01964 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.01973 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.05278 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB09 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90303 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYC1I On 31/12/2016 Spot Bond | | | 100.00000 | 69.78967 | 100.00000 | 69.65649 | | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1I On 30/06/2035 Spot Bond | | | 100.00000 | 19.90659 | 100.00000 | 19.85838 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2I On 30/06/2035 Spot Bond | | | 100.00000 | 18.11724 | 100.00000 | 18.07335 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3I On 30/06/2035 Spot Bond | | | 100.00000 | 11.18349 | 100.00000 | 11.15639 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4I On 30/06/2035 Spot Bond | | | 100.00000 | 11.18349 | 100.00000 | 11.15639 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5I On 30/06/2035 Spot Bond | | | 100.00000 | 13.52136 | 100.00000 | 13.48861 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 11.71603 | 100.00000 | 11.68764 | | | | 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 | 99.44100 | 100.00000 | 99.18137 | | | | 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 | 94.32940 | 100.00000 | 94.09592 | | | | 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 | 99.18478 | 100.00000 | 98.91599 | | | | 0.00 | 0 | 0 |
| Total BC107U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC107U | | | | | | | | | | 0.00 | 0 | 0 |
| BC108L On 28/10/2016 Spot Bond | | | 100.00000 | 99.26471 | 100.00000 | 98.90110 | | | | 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 | 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 BC109U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC109U | | | | | | | | | | 0.00 | 0 | 0 |
| BC110L On 15/09/2016 Spot Bond | | | 100.00000 | 87.74038 | 100.00000 | 87.52998 | | | | 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 | 100.08443 | | | | 0.00 | 0 | 0 |
| Total BCJ04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ04 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ06 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.42130 | | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ08 On 14/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.60355 | | | | 0.00 | 0 | 0 |
| Total BCJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ09 On 25/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BCJ09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ09 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ10 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.29757 | | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | | 0.00 | 0 | 0 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 14.78819 | 100.00000 | 14.75236 | | | | 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 | 14.78819 | 100.00000 | 14.75236 | | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 2.12000 | 102.08994 | 2.12000 | 193.29372 | | | | 0.00 | 0 | 0 |
| Total BD0202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0202 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0205 On 28/04/2028 Spot Bond | | | 8.80000 | 90.92838 | 8.80000 | 163.12420 | | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0206 On 02/03/2028 Spot Bond | | | 8.80000 | 92.24615 | 8.80000 | 163.61845 | | | | 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 | | | 9.18500 | 94.62271 | 9.18500 | 94.59950 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | | 0.00 | 0 | 0 |
| BEER0 On 28/03/2018 Spot Bond | | | 8.72500 | 99.86335 | 8.72500 | 99.84018 | | | | 0.00 | 0 | 300,000,000 |
| Total BEER02 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For BEER02 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 10.02500 | 100.00000 | 10.00071 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A8U On 21/11/2032 Spot Bond | | | 100.00000 | 8.67536 | 100.00000 | 8.65433 | | | | 0.00 | 0 | 0 |
| Total BG1A8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A8U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1B2U On 23/11/2032 Spot Bond | | | 100.00000 | 8.67536 | 100.00000 | 8.65433 | | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1C2U On 21/11/2032 Spot Bond | | | 100.00000 | 9.20348 | 100.00000 | 9.18118 | | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2U On 21/11/2032 Spot Bond | | | 100.00000 | 0.00006 | 100.00000 | 0.00006 | | | | 0.00 | 0 | 0 |
| Total BG1D2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2U On 21/11/2032 Spot Bond | | | 100.00000 | 12.31353 | 100.00000 | 12.28370 | | | | 0.00 | 0 | 0 |
| Total BG1E2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2U On 21/11/2032 Spot Bond | | | 100.00000 | 17.00795 | 100.00000 | 16.96675 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG22A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG22A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22A On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 BG22A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22B On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG22B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22B1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22C On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG22C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22C1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG22D On 21/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | 98.64865 | 100.00000 | 98.91599 | | | | 0.00 | 0 | 0 |
| Total BG22YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG22YU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG32A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.00735 | | | | 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 | 102.27825 | | | | 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 | 102.05275 | | | | 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 | 102.18896 | | | | 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 | 102.37055 | | | | 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 | 98.91304 | 100.00000 | 98.64499 | | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32YI On 30/10/2016 Spot Bond | | | 100.00000 | 98.91304 | 100.00000 | 98.64499 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.99597 | | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.01221 | | | | 0.00 | 0 | 0 |
| Total BG42A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | 8.97500 | 103.05472 | 8.97500 | 103.03014 | | | | 0.00 | 0 | 0 |
| Total BG42A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.09153 | | | | 0.00 | 0 | 0 |
| Total BG42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42B | | | | | | | | | | 0.00 | 0 | 0 |
| BG42C On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.14724 | | | | 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 | 56.55332 | 100.00000 | 56.41632 | | | | 0.00 | 0 | 0 |
| Total BG42DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42Y On 15/03/2017 Spot Bond | | | 100.00000 | 56.55332 | 100.00000 | 56.41632 | | | | 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 | 102.78668 | | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL02 On 19/11/2019 Spot Bond | | | 11.72000 | 99.59154 | 11.72000 | 99.56071 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.68985 | | | | 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 | | | 11.61000 | 89.85039 | 11.61000 | 95.28986 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BGL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2025 Spot Bond | | | 11.73000 | 102.40952 | 11.73000 | 103.22385 | | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.45911 | | | | 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 | | | 12.17000 | 102.46251 | 12.17000 | 103.07081 | | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.56084 | | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 11.73000 | 102.58354 | 11.73000 | 102.55177 | | | | 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 | 102.49762 | | | | 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 | | | 12.11000 | 105.04118 | 12.11000 | 103.84552 | | | | 0.00 | 0 | 0 |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR02 On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 105.50575 | | | | 0.00 | 0 | 0 |
| Total BGR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR03 On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.64685 | | | | 0.00 | 0 | 0 |
| Total BGR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR03 | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.38282 | | | | 0.00 | 0 | 0 |
| Total BID04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID04 | | | | | | | | | | 0.00 | 0 | 0 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.34604 | | | | 0.00 | 0 | 100,000,000 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| BID06 On 30/06/2019 Spot Bond | | | 9.40500 | 99.23660 | 9.40500 | 99.21168 | | | | 0.00 | 0 | 2,200,000,000 |

| 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 BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BLG1A1 On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR13 On 26/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BSR13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR13 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.97927 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR181 On 17/12/2016 Spot Bond | | | 100.00000 | 87.30777 | 100.00000 | 87.04792 | | | | 0.00 | 0 | 0 |
| Total BSR18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR18U | | | | | | | | | | 0.00 | 0 | 0 |
| BTC097 On 03/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.81720 | | | | 0.00 | 0 | 0 |
| Total BTC097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC097 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC103 On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52194 | | | | 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 | 101.37536 | | | | 0.00 | 0 | 0 |
| Total BTC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC105 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC112 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.61606 | | | | 0.00 | 0 | 0 |
| Total BTC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC112 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC115 On 04/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45808 | | | | 0.00 | 0 | 0 |
| Total BTC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC115 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC118 On 19/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.13066 | | | | 0.00 | 0 | 0 |
| Total BTC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC118 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC119 On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.76956 | | | | 0.00 | 0 | 0 |
| Total BTC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC119 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC122 On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.76946 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 98.42413 | | | | 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 | 96.52087 | | | | 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 | 101.31125 | | | | 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 | 99.41306 | | | | 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 | 99.42272 | | | | 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 | 99.26605 | | | | 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 | 99.11926 | | | | 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 | 101.06970 | | | | 0.00 | 0 | 0 |
| Total BTC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC132 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC132 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.65561 | | | | 0.00 | 0 | 0 |
| Total BTC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC133 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC133 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.52195 | | | | 0.00 | 0 | 0 |
| Total BTC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC134 | | | | | | | | | | 0.00 | 0 | 0 |
| BUS011 On 30/09/2016 Spot Bond | | | 100.00000 | 85.69243 | 100.00000 | 85.49407 | | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.72126 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.74380 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92946 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.68280 | | | | 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 | 30.84480 | 100.00000 | 30.77008 | | | | 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 | | | 10.17500 | 104.17498 | 10.17500 | 104.14673 | | | | 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 | 101.82465 | | | | 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 | | | 15.67500 | 96.74103 | 15.67500 | 96.70136 | | | | 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 | 104.31442 | | | | 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 | | | 13.47500 | 101.58208 | 13.47500 | 101.54569 | | | | 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 | | | 9.37500 | 101.79445 | 9.37500 | 101.76910 | | | | 0.00 | 0 | 0 |
| Total CBL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL16 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.51408 | | | | 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 | | | 13.47500 | 98.73208 | 13.47500 | 98.69672 | | | | 0.00 | 0 | 0 |

| Contract 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 | 96.23248 | | | | 0.00 | 60,000,000 | 140,000,000 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 140,000,000 |
| Total For CBL20 | | | | | | | | | | 0.00 | 60,000,000 | 140,000,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 11.13000 | 93.90392 | 11.13000 | 93.87628 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.82836 | | | | 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 | 102.25731 | | | | 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 | 102.09165 | | | | 0.00 | 0 | 0 |
| Total CBL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL25 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 10.73000 | 103.80228 | 10.73000 | 103.77280 | | | | 0.00 | 0 | 0 |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.70500 | 110.05589 | 10.70500 | 110.02453 | | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 10.76000 | 105.83545 | 10.76000 | 105.80515 | | | | 0.00 | 0 | 350,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.78000 | 106.10579 | 10.78000 | 106.07553 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR10 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.62754 | | | | 0.00 | 0 | 0 |
| Total CGR10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR10 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 104.90285 | | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 110.59970 | 10.00000 | 110.57090 | | | | 0.00 | 0 | 0 |

| Contract 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/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.30134 | | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97616 | | | | 0.00 | 0 | 0 |
| Total CGR16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR16 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR17 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00005 | | | | 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 | 25.64836 | 100.00000 | 25.58623 | | | | 0.00 | 0 | 0 |
| Total CGR18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR18U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR19 On 04/06/2018 Spot Bond | | | 100.00000 | 32.15778 | 100.00000 | 32.07988 | | | | 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 | 29.98777 | 100.00000 | 29.91512 | | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.42538 | | | | 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 | 101.86627 | | | | 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 | 102.39143 | | | | 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 | 102.60104 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.87277 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total CGR25 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For CGR25 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| CGR26 On 27/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69945 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR26 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG02 On 30/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CIG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG02 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70268 | | | | 0.00 | 0 | 0 |
| Total CIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.72582 | | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75279 | | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG06 On 28/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.59095 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.70470 | | | | 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 | 19.46911 | 100.00000 | 19.40833 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 100.67228 | 10.11000 | 100.64530 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 23/08/2016 Spot Bond | | | 2.76000 | 133.22005 | 2.76000 | 133.17450 | | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 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 |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 130.75885 | 3.14000 | 133.18603 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 31/08/2016 Spot Bond | | | 8.25000 | 103.28458 | 8.25000 | 103.26143 | | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 13/09/2021 Spot Bond | | | 2.95000 | 140.03889 | 2.95000 | 133.63811 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 13/09/2016 Spot Bond | | | 2.40000 | 138.70553 | 2.40000 | 132.36756 | | | | 0.00 | 0 | 0 |
| Total CLN199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN199 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN20 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.23281 | | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 17/10/2016 Spot Bond | | | 9.40500 | 102.07691 | 9.40500 | 102.05116 | | | | 0.00 | 0 | 0 |
| Total CLN215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN215 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN21 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02521 | | | | 0.00 | 0 | 0 |
| Total CLN219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN219 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02521 | | | | 0.00 | 0 | 0 |
| Total CLN220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN220 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN22 On 20/10/2016 Spot Bond | | | 9.45500 | 102.04910 | 9.45500 | 102.02324 | | | | 0.00 | 0 | 0 |

| Contract 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 | | | 9.45500 | 102.04910 | 9.45500 | 102.02324 | | | | 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 | | | 9.50500 | 100.77110 | 9.50500 | 100.74577 | | | | 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 | 100.93701 | | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN226 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.01816 | | | | 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 | 110.60000 | 10.00000 | 110.57100 | | | | 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 | 110.60000 | 10.00000 | 110.57100 | | | | 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 | 101.69892 | | | | 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 | 101.58276 | | | | 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 | 95.11471 | 13.50000 | 95.08058 | | | | 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 | 103.91571 | 9.35000 | 103.88962 | | | | 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 | 101.00865 | | | | 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 | 100.88583 | | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN258 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04101 | | | | 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 | 101.04101 | | | | 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 | 101.04101 | | | | 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 | 100.85729 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 9.90500 | 102.58767 | 9.90500 | 102.56072 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN268 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16464 | | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.52245 | | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN272 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03977 | | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN273 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.88037 | | | | 0.00 | 0 | 0 |
| Total CLN273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN274 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.01397 | | | | 0.00 | 0 | 0 |

| Contract 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 | 101.53775 | | | | 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 | 101.72841 | | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN277 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10674 | | | | 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 | 101.58714 | | | | 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 | 102.07506 | | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63032 | | | | 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 | 100.89174 | | | | 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 | 100.80490 | | | | 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 | 101.97869 | | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64795 | | | | 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 | 100.79736 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.66455 | | | | 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 | 100.99081 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64802 | | | | 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 | 100.92934 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71283 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN299 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 165.59276 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.62878 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 165.55426 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 164.96157 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 165.44121 | | | | 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 | 101.93155 | | | | 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 | | | 11.41000 | 93.61638 | 11.41000 | 93.58815 | | | | 0.00 | 0 | 0 |

| Contract 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 | | | 11.93000 | 95.06919 | 11.93000 | 95.03927 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68593 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.00493 | | | | 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 | 101.89342 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00010 | | | | 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 | 99.81682 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | 8.80500 | 102.03179 | 8.80500 | 102.03409 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00011 | | | | 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 | 100.93423 | | | | 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 | 100.94840 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.00296 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.95596 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.03146 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68593 | | | | 0.00 | 0 | 0 |
| Total CLN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN335 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 143.88833 | | | | 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 | 99.92653 | | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.14159 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68930 | | | | 0.00 | 0 | 0 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.06887 | | | | 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 | 100.85196 | | | | 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 | 100.97651 | | | | 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 | 99.92718 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN346 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.67248 | | | | 0.00 | 0 | 0 |

| Contract 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 | 99.93113 | | | | 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 | 101.39179 | | | | 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 | 99.82986 | | | | 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 | 100.00010 | | | | 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 | 100.83123 | | | | 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 | | | 10.59000 | 103.43443 | 10.59000 | 103.40543 | | | | 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 | 100.89489 | | | | 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 | 102.39697 | | | | 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 | | | 12.73000 | 105.67229 | 12.73000 | 105.63686 | | | | 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 | 102.48426 | | | | 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 | | | 12.76000 | 105.78224 | 12.76000 | 105.74630 | | | | 0.00 | 0 | 0 |

| Contract 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 | 104.73917 | 10.02000 | 104.71104 | | | | 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 | 102.48426 | | | | 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 | 99.97468 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 82.18986 | | | | 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 | 100.88305 | | | | 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 | 100.89911 | | | | 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 | 100.89927 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71081 | | | | 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 | | | 10.13000 | 102.50108 | 10.13000 | 102.47356 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59854 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.97956 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/03/2024 Spot Bond | | | 10.98000 | 101.45176 | 10.98000 | 101.42229 | | | | 0.00 | 0 | 0 |

| Contract 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 | 103.79480 | 11.00000 | 103.76461 | | | | 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 | 100.99328 | | | | 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 | 100.06728 | | | | 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 | | | 12.52000 | 101.71290 | 12.52000 | 101.67934 | | | | 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 | 101.07627 | | | | 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 | 100.89898 | | | | 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 | 99.97298 | | | | 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 | 100.95114 | | | | 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 | 100.59544 | | | | 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 | 100.86152 | | | | 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 | 86.06093 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.90382 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.29736 | | | | 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 | 100.97008 | | | | 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 | 101.81017 | | | | 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 | 101.83241 | | | | 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 | 101.82287 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.90372 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00273 | | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64556 | | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN402 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64556 | | | | 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 | 101.95724 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 83.84233 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.90844 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN408 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.77083 | | | | 0.00 | 0 | 0 |
| Total CLN408 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN408 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.20690 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.99334 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.99805 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.20783 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.98392 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.16274 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03103 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.21986 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 20/09/2020 Spot Bond | | | 4.00000 | 101.38711 | 4.00000 | 100.31607 | | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 23/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.94617 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.07814 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 44.56787 | 7.01000 | 45.16336 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.08755 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.96608 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.43009 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.32237 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.43009 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 104.55881 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.28955 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.02194 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.89317 | | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.27548 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.10247 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.42720 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.52828 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.58432 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.84210 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.63209 | | | | 0.00 | 0 | 0 |
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.98866 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.91986 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 22/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.11097 | | | | 0.00 | 0 | 3,000,000,000 |
| Total CLN438 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For CLN438 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| CLN43(On 03/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.77058 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 107.67017 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.74250 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.71453 | | | | 0.00 | 0 | 0 |
| Total CLN442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN442 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN442 On 06/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.67865 | | | | 0.00 | 0 | 0 |
| Total CLN443 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN443 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN443 On 23/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.75151 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 10.80000 | 103.91843 | 10.80000 | 103.88873 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.05270 | | | | 0.00 | 0 | 0 |
| Total CLN446 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN446 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN446 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61852 | | | | 0.00 | 0 | 0 |
| Total CLN447 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN447 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN447 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25326 | | | | 0.00 | 0 | 0 |
| Total CLN448 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN448 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN448 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61047 | | | | 0.00 | 0 | 0 |
| Total CLN449 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN449 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN449 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.63104 | | | | 0.00 | 0 | 0 |
| Total CLN450 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN450 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN450 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.60189 | | | | 0.00 | 0 | 0 |
| Total CLN451 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN451 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN451 On 31/01/2022 Spot Bond | | | 3.65000 | 131.97385 | 3.65000 | 131.86168 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 186.61286 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | | | 9.18500 | 94.62271 | 9.18500 | 94.59950 | | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN88 On 28/04/2028 Spot Bond | | | 8.80000 | 37.10092 | 8.80000 | 163.12420 | | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 8.80000 | 37.59281 | 8.80000 | 163.61845 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.37732 | | | | 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 | 100.43940 | | | | 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 | 100.94641 | | | | 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 | 100.89355 | | | | 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 | 100.90400 | | | | 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 | 100.37929 | | | | 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 | 100.91345 | | | | 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 | 100.00010 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | 100.84353 | | | | 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 | 100.88036 | | | | 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 | 99.00745 | | | | 0.00 | 0 | 0 |
| 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 | 100.88030 | | | | 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 | 100.91316 | | | | 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 | 101.66255 | | | | 0.00 | 0 | 0 |
| Total COH001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH001 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.27201 | | | | 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 | | | 9.58500 | 104.54979 | 9.58500 | 104.54616 | | | | 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 | | | 9.48000 | 100.43168 | 9.48000 | 100.40627 | | | | 0.00 | 0 | 830,000,000 |
| Total COJ04 SPOT | | | | | | | | | | 0.00 | 0 | 830,000,000 |
| Total For COJ04 | | | | | | | | | | 0.00 | 0 | 830,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 10.18000 | 111.49701 | 10.18000 | 111.46676 | | | | 0.00 | 0 | 0 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ07 On 23/03/2021 Spot Bond | | | 10.34000 | 105.22730 | 10.34000 | 105.19848 | | | | 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 | | | 11.04000 | 103.50370 | 11.04000 | 103.47332 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 10.37000 | 100.27731 | 10.37000 | 100.24962 | | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 10.65500 | 95.55106 | 10.65500 | 95.52396 | | | | 0.00 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT01 | | | | | | | | | | 0.00 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 11.53000 | 94.71984 | 11.53000 | 94.69084 | | | | 0.00 | 0 | 350,000,000 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.53000 | 88.08876 | 11.53000 | 88.06178 | | | | 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 | 14.30019 | 100.00000 | 14.26555 | | | | 0.00 | 0 | 0 |
| Total CPL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL01U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL021 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL021 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL022 On 23/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL022 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL024 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL02L On 12/03/2020 Spot Bond | | | 100.00000 | 12.32324 | 100.00000 | 12.29338 | | | | 0.00 | 0 | 0 |
| Total CPL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL03L On 12/12/2018 Spot Bond | | | 100.00000 | 20.73580 | 100.00000 | 20.68556 | | | | 0.00 | 0 | 0 |
| Total CPL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL04L On 26/08/2016 Spot Bond | | | 100.00000 | 94.46065 | 100.00000 | 94.22271 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CPL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL04U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL05L On 30/10/2018 Spot Bond | | | 100.00000 | 23.17910 | 100.00000 | 23.12233 | | | | 0.00 | 0 | 0 |
| Total CPL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL05U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL06L On 30/11/2018 Spot Bond | | | 100.00000 | 23.32519 | 100.00000 | 23.26868 | | | | 0.00 | 0 | 0 |
| Total CPL06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL06U | | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 12.10500 | 93.62662 | 12.10500 | 93.59672 | | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38I On 10/06/2018 Spot Bond | | | 100.00000 | 30.44913 | 100.00000 | 30.37536 | | | | 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 | 23.44687 | 100.00000 | 23.39007 | | | | 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 | 31.07469 | 100.00000 | 30.99941 | | | | 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 | | | 8.50000 | 100.40178 | 8.50000 | 100.37907 | | | | 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 | 102.20508 | 6.86000 | 102.18634 | | | | 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 | 101.52768 | | | | 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 | 99.78387 | | | | 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 | | | 8.75000 | 95.78572 | 8.75000 | 99.97609 | | | | 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 | 101.33631 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DENG62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG62 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 03/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20197 | | | | 0.00 | 0 | 0 |
| Total DENG63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG63 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTB02 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.12037 | | | | 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 | 100.36878 | | | | 0.00 | 0 | 0 |
| Total DLTB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTC12 On 03/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.98587 | | | | 0.00 | 0 | 0 |
| Total DLTC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTC12 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTC13 On 03/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.90436 | | | | 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 | 44.12367 | 100.00000 | 44.03631 | | | | 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 | 101.13965 | | | | 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 | 99.99984 | | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL007 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.00787 | | | | 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 | 62.00869 | | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 9.87000 | 97.71919 | 9.87000 | 97.69347 | | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 9.81000 | 103.35303 | 9.81000 | 103.32584 | | | | 0.00 | 0 | 17,100,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total DV22 SPOT | | | | | | | | | | 0.00 | 0 | 17,100,000 |
| Total For DV22 | | | | | | | | | | 0.00 | 0 | 17,100,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 18.96094 | 100.00000 | 18.91875 | | | | 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 | | | 10.12000 | 103.53593 | 10.12000 | 103.50785 | | | | 0.00 | 0 | 100,000,000 |
| Total DV23 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For DV23 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.39849 | 100.00000 | 14.36645 | | | | 0.00 | 0 | 0 |
| Total DV23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV23/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| DV24 On 18/02/2024 Spot Bond | | | 10.00000 | 102.60158 | 10.00000 | 102.57408 | | | | 0.00 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 104.21999 | 9.69000 | 104.19291 | | | | 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 | | | 11.01000 | 98.28181 | 11.01000 | 98.25286 | | | | 0.00 | 0 | 0 |
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.39800 | 10.10000 | 104.36973 | | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.38730 | | | | 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 | 100.85293 | | | | 0.00 | 0 | 0 |
| Total DVC017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.34965 | | | | 0.00 | 0 | 0 |
| Total DVC018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC018 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 01/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.18728 | | | | 0.00 | 0 | 0 |
| Total DVC019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC019 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.42265 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total DVC020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC020 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.41576 | | | | 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 | 100.82322 | | | | 0.00 | 0 | 500,000,000 |
| Total DVC022 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For DVC022 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| DVC02 On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84660 | | | | 0.00 | 0 | 0 |
| Total DVC023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC023 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.03062 | | | | 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 | 101.52267 | | | | 0.00 | 0 | 0 |
| Total DVF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF16 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF17 On 18/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69204 | | | | 0.00 | 0 | 0 |
| Total DVF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF17 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.28041 | | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.33847 | | | | 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 | | | 8.78000 | 115.47282 | 8.78000 | 115.44557 | | | | 0.00 | 0 | 3,700,000 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 3,700,000 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 3,700,000 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 16.65102 | 100.00000 | 16.61398 | | | | 0.00 | 0 | 0 |
| Total E170/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 9.78000 | 103.10110 | 9.78000 | 103.07435 | | | | 0.00 | 0 | 25,000,000,000 |
| Total ECN20 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For ECN20 | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| ECN22 On 14/03/2022 Spot Bond | | | 9.93000 | 102.76394 | 9.93000 | 102.73688 | | | | 0.00 | 0 | 25,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| ECN24 On 14/03/2024 Spot Bond | | | 10.12000 | 102.70933 | 10.12000 | 102.68178 | | | | 0.00 | 0 | 25,000,000,000 |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| ECN32 On 14/03/2032 Spot Bond | | | 2.91500 | 107.16812 | 2.91500 | 107.13113 | | | | 0.00 | 0 | 25,000,000,000 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| EFC03 On 31/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC03 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC04 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS00E On 23/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.89902 | | | | 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 | 99.92731 | | | | 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 | 99.91952 | | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0C On 28/10/2023 Spot Bond | | | 100.00000 | 16.38931 | 100.00000 | 16.34917 | | | | 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 | | | 2.39000 | 106.51793 | 2.39000 | 106.48259 | | | | 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 | 108.98132 | 2.25000 | 108.94557 | | | | 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 | | | 2.29000 | 131.24193 | 2.26000 | 131.59685 | | | | 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 | | | 2.22000 | 119.45746 | 2.22000 | 119.41846 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 0 |
| EL30 On 29/07/2030 Spot Bond | | | 2.26000 | 118.18058 | 2.26000 | 118.14177 | | | | 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 | | | 2.26500 | 110.73806 | 2.26500 | 110.70173 | | | | 0.00 | 0 | 0 |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36 On 31/01/2036 Spot Bond | | | 2.37000 | 106.94696 | 2.37000 | 106.91153 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 108.98132 | 2.25000 | 108.94557 | | | | 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 | | | 10.10000 | 101.42861 | 10.10000 | 101.40116 | | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 10.00000 | 106.58220 | 10.00000 | 106.55394 | | | | 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 | | | 10.58000 | 99.47269 | 10.58000 | 99.44483 | | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.79500 | 90.93604 | 10.79500 | 95.13548 | | | | 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 | | | 11.06000 | 100.24947 | 11.06000 | 101.16877 | | | | 0.00 | 0 | 2,999,999,700 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 2,999,999,700 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 2,999,999,700 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.68000 | 98.47164 | 10.68000 | 99.42203 | | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.37810 | | | | 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 | 100.99878 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.97136 | | | | 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 | 101.90574 | | | | 0.00 | 0 | 0 |
| Total EPF005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF005 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.62078 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.31155 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 01/09/2018 Spot Bond | | | 100.00000 | 15.33717 | 100.00000 | 15.30001 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF020 On 01/09/2019 Spot Bond | | | 100.00000 | 6.28210 | 100.00000 | 6.26689 | | | | 0.00 | 0 | 0 |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC18 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.44523 | | | | 0.00 | 0 | 0 |
| Total EPFC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC18 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC20 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.78187 | | | | 0.00 | 0 | 0 |
| Total EPFC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC20 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC21 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.39751 | | | | 0.00 | 0 | 0 |
| Total EPFC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC21 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC22 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.42808 | | | | 0.00 | 0 | 0 |
| Total EPFC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC22 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC23 On 22/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47759 | | | | 0.00 | 0 | 0 |
| Total EPFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC24 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.77530 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.68009 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 96.62606 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 12.97500 | 96.09772 | 12.97500 | 96.06472 | | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.41981 | | | | 0.00 | 0 | 0 |
| Total EQS08A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | 100.00000 | 22.58932 | 100.00000 | 22.53459 | | | | 0.00 | 0 | 0 |
| Total EQS08A/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| EQS09 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.68650 | | | | 0.00 | 0 | 0 |
| Total EQS09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS09 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.74022 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.77268 | | | | 0.00 | 0 | 0 |
| Total ERS3B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B5 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.83410 | | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.95937 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------|---------------|------------------|---------------|
| Total ERS3C5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C5 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.67466 | | | 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 | 101.60698 | | | 0.00 | 0 | 0 |
| Total ERSA16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA16 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.65396 | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.60886 | | | 0.00 | 0 | 0 |
| Total ERSA18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA18 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.59006 | | | 0.00 | 0 | 0 |
| Total ERSA19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA19 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.67463 | | | 0.00 | 0 | 0 |
| Total ERSA20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA20 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.73842 | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.69793 | | | 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 | | | 8.57500 | 103.49440 | 8.57500 | 103.47066 | | 48,020,000,000,000.00 | 5,600,000,000 | 45,404,100,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|------------------------|
| Total ES18 SPOT | | | | | | | | | 18,020,000,000,000.00 | 5,600,000,000 | 45,404,100,000 |
| Total For ES18 | | | | | | | | | 18,020,000,000,000.00 | 5,600,000,000 | 45,404,100,000 |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 102.42545 | 9.25000 | 102.40015 | | | 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 | | | 9.25000 | 103.62895 | 9.25000 | 103.60349 | | | 94,277,850,000.00 | 10,192,200 | 5,054,400,500 |
| Total ES23 SPOT | | | | | | | | | 94,277,850,000.00 | 10,192,200 | 5,054,400,500 |
| Total For ES23 | | | | | | | | | 94,277,850,000.00 | 10,192,200 | 5,054,400,500 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 100.02652 | 10.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 02/04/2026 Spot Bond | | | 9.66000 | 91.22168 | 9.66000 | 91.19816 | | | 0.00 | 0 | 22,602,200,000 |
| Total ES26 SPOT | | | | | | | | | 0.00 | 0 | 22,602,200,000 |
| Total For ES26 | | | | | | | | | 0.00 | 0 | 22,602,200,000 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.44886 | 7.85000 | 102.42731 | | | 0.00 | 0 | 0 |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Spot Bond | | | 10.26000 | 80.63325 | 10.29500 | 80.37967 | | | 0.00 | 0 | 185,960,000,000 |
| Total ES33 SPOT | | | | | | | | | 0.00 | 0 | 185,960,000,000 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 185,960,000,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.69673 | 7.50000 | 102.67619 | | | 0.00 | 0 | 0 |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Spot Bond | | | 10.42500 | 84.99319 | 10.42500 | 84.96960 | | | 0.00 | 0 | 52,310,000,000 |
| Total ES42 SPOT | | | | | | | | | 0.00 | 0 | 52,310,000,000 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 52,310,000,000 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.11451 | 8.50000 | 102.09128 | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.16015 | | | 0.00 | 148,200,000 | 7,574,100,000 |
| Total EXX01 SPOT | | | | | | | | | 0.00 | 148,200,000 | 7,574,100,000 |
| Total For EXX01 | | | | | | | | | 0.00 | 148,200,000 | 7,574,100,000 |
| EXX02 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.41676 | | | 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 | 24.21917 | 100.00000 | 24.07740 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF01U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2018 Spot Bond | | | 100.00000 | 24.30648 | 100.00000 | 24.16419 | | | | 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 | 24.41758 | 100.00000 | 24.27463 | | | | 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 | 24.52867 | 100.00000 | 24.38508 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56344 | | | | 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 | 101.40073 | | | | 0.00 | 0 | 0 |
| Total FIFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB06 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.46641 | | | | 0.00 | 0 | 0 |
| Total FIFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB07 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45870 | | | | 0.00 | 0 | 0 |
| Total FIFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB08 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.38925 | | | | 0.00 | 0 | 0 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB09 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.71001 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC23 On 23/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.45880 | | | | 0.00 | 0 | 0 |
| Total FIFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC25 On 07/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.42127 | | | | 0.00 | 0 | 0 |
| Total FIFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC27 On 06/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.13342 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| Total FIFC27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC27 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC28 On 10/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.71381 | | | 0.00 | 0 | 0 |
| Total FIFC28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC28 | | | | | | | | | 0.00 | 0 | 0 |
| FIFC29 On 06/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07594 | | | 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 | 0.18205 | 100.00000 | 0.18161 | | | 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 | 0.18205 | 100.00000 | 0.18161 | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 12.73680 | 100.00000 | 12.70595 | | | 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 | 12.39936 | 100.00000 | 12.36932 | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4J On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.97420 | | | 0.00 | 38,000,000 | 19,000,000 |
| Total FR2A4A SPOT | | | | | | | | | 0.00 | 38,000,000 | 19,000,000 |
| Total For FR2A4A | | | | | | | | | 0.00 | 38,000,000 | 19,000,000 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.88021 | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4C On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.07151 | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4L On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.13632 | | | 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 | | | 10.07500 | 97.50631 | 10.07500 | 97.48012 | | 403,000,000,000.00 | | 40,000,000 | 40,000,000 |
| Total FRB05 SPOT | | | | | | | | 403,000,000,000.00 | | 40,000,000 | 40,000,000 |
| Total For FRB05 | | | | | | | | 403,000,000,000.00 | | 40,000,000 | 40,000,000 |
| FRB09 On 10/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99559 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| 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 | 99.99983 | | | 0.00 | 9,416,000,000 | 4,708,000,000 |
| Total FRB10 SPOT | | | | | | | | | 0.00 | 9,416,000,000 | 4,708,000,000 |
| Total For FRB10 | | | | | | | | | 0.00 | 9,416,000,000 | 4,708,000,000 |
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.33352 | | | 0.00 | 0 | 0 |
| Total FRB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB11 | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.27465 | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.41795 | | | 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 | | | 10.83000 | 96.49538 | 10.83000 | 98.34976 | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.64478 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For FRB15 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.35192 | | | 0.00 | 180,000,000 | 490,000,000 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 180,000,000 | 490,000,000 |
| Total For FRB16 | | | | | | | | | 0.00 | 180,000,000 | 490,000,000 |
| FRB17 On 08/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.51628 | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/On 08/01/2027 Spot Bond | | | 100.00000 | 11.39631 | 100.00000 | 11.36871 | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.37458 | | | 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 | | | 12.03000 | 104.53933 | 12.03000 | 104.50597 | | | 0.00 | 0 | 0 |
| Total FRB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.30921 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| Total FRB20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.77500 | 103.65875 | 10.77500 | 103.62904 | | | 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 | 101.81039 | | | 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 | | | 2.25000 | 141.09514 | 2.25000 | 141.99511 | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 2.61000 | 119.98594 | 2.61000 | 282.69553 | | 1,093,590,000,000.00 | | 419,000,000 | 209,500,000 |
| Total FRBI23 SPOT | | | | | | | | 1,093,590,000,000.00 | | 419,000,000 | 209,500,000 |
| Total For FRBI23 | | | | | | | | 1,093,590,000,000.00 | | 419,000,000 | 209,500,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.43000 | 113.69622 | 2.43000 | 120.81797 | | | 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 | | | 3.41000 | 93.07824 | 3.41000 | 159.78926 | | | 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 | | | 3.17500 | 104.10864 | 3.17500 | 207.69682 | | 1,524,000,000,000.00 | | 480,000,000 | 160,000,000 |
| Total FRBI33 SPOT | | | | | | | | 1,524,000,000,000.00 | | 480,000,000 | 160,000,000 |
| Total For FRBI33 | | | | | | | | 1,524,000,000,000.00 | | 480,000,000 | 160,000,000 |
| FRBI46 On 31/03/2046 Spot Bond | | | 3.70500 | 92.91522 | 3.70500 | 93.29196 | | | 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 | | | 7.25800 | 73.74325 | 7.25800 | 73.24535 | | | 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 | | | 9.27300 | 48.08458 | 9.27300 | 47.21459 | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 10/12/2024 Spot Bond | | | 9.52000 | 46.69490 | 9.52000 | 45.79256 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | 0.00 | 0 | 0 |
| FRC04 On 15/03/2017 Spot Bond | | | 100.00000 | 56.55332 | 100.00000 | 56.41632 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC04U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC05I On 13/10/2018 Spot Bond | | | 100.00000 | 22.08485 | 100.00000 | 22.01590 | | | | 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 | 41.77538 | 100.00000 | 41.67417 | | | | 0.00 | 0 | 0 |
| Total FRC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10I On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.65122 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10I On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04089 | | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11I On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.91818 | | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11I On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99561 | | | | 0.00 | 0 | 0 |
| Total FRC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11I On 20/06/2017 Spot Bond | | | 7.47000 | 100.12018 | 7.47000 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11I On 20/06/2017 Spot Bond | | | 7.47000 | 100.12018 | 7.47000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11I On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99372 | | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC11I 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 |
| FRC12I 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 |
| FRC12I On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95313 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06447 | | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.97957 | | | | 0.00 | 0 | 0 |
| Total FRC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/09/2017 Spot Bond | | | 6.00000 | 100.09658 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03320 | | | | 0.00 | 0 | 0 |
| Total FRC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC128 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC133 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24306 | | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC134 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21017 | | | | 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 |
| Total FRC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC140 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC140 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC141 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC141 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC142 On 20/09/2017 Spot Bond | | | 100.09221 | 42.02345 | 100.09221 | 41.92156 | | | | 0.00 | 0 | 0 |
| Total FRC143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC143 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90109 | | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC144 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 106.25023 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.97662 | | | | 0.00 | 0 | 0 |
| Total FRC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15(On 20/09/2017 Spot Bond | | | 5.76400 | 94.04786 | 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 | 100.98609 | | | | 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 | 100.91150 | | | | 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 | 100.93701 | | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15(On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.18674 | | | | 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 | 100.92284 | | | | 0.00 | 0 | 0 |
| Total FRC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16(On 14/12/2018 Spot Bond | | | 13.22500 | 75.73728 | 13.22500 | 75.71051 | | | | 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 | 100.87760 | | | | 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 | 100.87854 | | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16(On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.22003 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16(On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84370 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC168:On 31/01/2025 Spot Bond | | | 3.66000 | 106.23391 | 3.66000 | 109.86765 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC169:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.94651 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC170:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.94651 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC171:On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.70045 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC172:On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68593 | | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC173:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.94651 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC174:On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89920 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC176:On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.88125 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC177:On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.37514 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC178:On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00936 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC179:On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.18132 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC181:On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.97281 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.13970 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.13876 | | | | 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 | 100.93715 | | | | 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 | 100.93715 | | | | 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 | 100.52065 | | | | 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 | 100.54450 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | | 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 | 100.98213 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18041 | | | | 0.00 | 0 | 0 |
| Total FRC200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC200 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18041 | | | | 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 | 102.09145 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC204 On 06/05/2017 Spot Bond | | | 8.75000 | 101.92345 | 8.75000 | 101.89948 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC205 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.92195 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC206 On 20/09/2021 Spot Bond | | | 100.00000 | 11.38580 | 100.00000 | 11.35822 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC207 On 20/09/2021 Spot Bond | | | 100.00000 | 10.53167 | 100.00000 | 10.50615 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC208 On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 96.49275 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC209 On 20/12/2019 Spot Bond | | | 100.00000 | 15.58980 | 100.00000 | 15.55204 | | | | 0.00 | 0 | 0 |
| FRC210 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.96533 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC210 On 29/10/2017 Spot Bond | | | 100.00000 | 45.97395 | 100.00000 | 48.14815 | | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC211 On 07/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.96105 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC212 On 04/06/2021 Spot Bond | | | 100.00000 | 11.32523 | 100.00000 | 11.29780 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC213 On 07/11/2017 Spot Bond | | | 100.00000 | 46.73411 | 100.00000 | 46.62089 | | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC214 On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.96102 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC21(On 07/11/2017 Spot Bond | | | 100.00000 | 46.70962 | 100.00000 | 46.59647 | | | 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 | 101.95682 | | | 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 | 101.87061 | | | 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 | 102.09693 | | | 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 | 101.98479 | | | 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 | | | 3.06000 | 136.30564 | 3.06000 | 136.25792 | | | 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 | 101.81574 | | | 0.00 | 0 | 0 |
| Total FRC222 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC222 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.79500 | | | 0.00 | 0 | 0 |
| Total FRC223 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC223 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.79500 | | | 0.00 | 0 | 0 |
| Total FRC224 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC224 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 20/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.69092 | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.05771 | | | 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 | 100.89614 | | | 0.00 | 0 | 0 |
| Total FRC228 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC228 | | | | | | | | | 0.00 | 0 | 0 |

| 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 30/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73649 | | | | 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 | 100.97917 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.70307 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 31/01/2022 Spot Bond | | | 3.92000 | 130.50268 | 3.92000 | 130.45396 | | | | 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 | 101.36642 | | | | 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 | 99.96449 | | | | 0.00 | 0 | 0 |
| Total FRC235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC235 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.03764 | | | | 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 | 95.67211 | | | | 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 | 100.70096 | | | | 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 | 97.31190 | | | | 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 | 98.81759 | | | | 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 | 99.46552 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 99.02272 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.31969 | | | | 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 | 102.91255 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.31658 | | | | 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 | 100.25570 | | | | 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 | 100.46863 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 86.47502 | | | | 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 | 95.97748 | | | | 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 | 76.99837 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.19656 | | | | 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 | 99.92645 | | | | 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 | | | 3.59000 | 111.25859 | 3.59000 | 134.55010 | | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC67 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.98982 | | | 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 | | | 3.64000 | 104.20012 | 3.64000 | 134.21511 | | | 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 | | | 3.62000 | 102.42288 | 3.62000 | 134.34900 | | | 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 | | | 3.41000 | 99.90443 | 3.41000 | 138.08725 | | | 0.00 | 0 | 0 |
| Total FRC72 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC72 | | | | | | | | | 0.00 | 0 | 0 |
| FRC74 On 20/09/2016 Spot Bond | | | 3.48000 | 102.78123 | 3.48000 | 153.93568 | | | 0.00 | 0 | 0 |
| Total FRC74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC74 | | | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.91825 | | | 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 | 100.88032 | | | 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 | 100.98420 | | | 0.00 | 0 | 0 |
| Total FRC84 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC84 | | | | | | | | | 0.00 | 0 | 0 |
| FRC86 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.12370 | | | 0.00 | 0 | 0 |
| Total FRC86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC86 | | | | | | | | | 0.00 | 0 | 0 |
| FRC87 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.08791 | | | 0.00 | 0 | 0 |
| Total FRC87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC87 | | | | | | | | | 0.00 | 0 | 0 |
| FRC94A On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95890 | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| FRC96/ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95796 | | | | 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 | 102.81476 | | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01/ On 22/12/2018 Spot Bond | | | 100.00000 | 21.18048 | 100.00000 | 21.12918 | | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD09/ On 26/06/2017 Spot Bond | | | 100.00000 | 58.82904 | 100.00000 | 58.68653 | | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD11/ On 08/11/2016 Spot Bond | | | 100.00000 | 96.58793 | 100.00000 | 96.33508 | | | | 0.00 | 0 | 0 |
| Total FRD11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD11U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD13/ On 31/12/2019 Spot Bond | | | 100.00000 | 14.97365 | 100.00000 | 14.93738 | | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96726 | | | | 0.00 | 0 | 0 |
| Total FRJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.18544 | | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.26258 | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.36258 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.80455 | | | | 0.00 | 0 | 500,000,000 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.81737 | | | | 0.00 | 0 | 360,000,000 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 360,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS011 On 13/05/2021 Spot Bond | | | 100.00000 | 3.56901 | 100.00000 | 3.56214 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |
| FRS021 On 13/05/2021 Spot Bond | | | 100.00000 | 3.56901 | 100.00000 | 3.56214 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 15/01/2024 Spot Bond | | | 2.14300 | 85.34676 | 2.14300 | 114.21989 | | | 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 | | | 2.49000 | 110.69836 | 2.49000 | 119.95167 | | | 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 | 100.08617 | | | 0.00 | 0 | 0 |
| Total FRS102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS102 | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | 10.38000 | 100.08358 | 10.38000 | 100.05571 | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 23/01/2024 Spot Bond | | | 10.38000 | 100.08358 | 10.38000 | 100.05571 | | | 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 | | | 2.63000 | 107.94964 | 2.63000 | 117.15934 | | | 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 | | | 2.61500 | 223.62805 | 2.61500 | 223.55254 | | | 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 | | | 2.60000 | 117.79092 | 2.60000 | 117.75114 | | | 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 | | | 2.64500 | 222.74200 | 2.64500 | 222.66660 | | | 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 | 99.88675 | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS114 On 31/01/2025 Spot Bond | | | 2.91500 | 116.40105 | 2.91500 | 116.36075 | | | 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 | | | 2.79500 | 114.00616 | 2.79500 | 113.96706 | | | 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 | | | 2.79500 | 114.00616 | 2.79500 | 113.96706 | | | 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 | | | 2.76500 | 121.46638 | 2.76500 | 219.16517 | | | 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 | | | 2.81500 | 217.80073 | 2.81500 | 217.72602 | | | 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 | | | 2.44500 | 105.68528 | 2.44500 | 105.65005 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 07/12/2033 Spot Bond | | | 2.84500 | 171.22540 | 2.84500 | 216.86803 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/01/2038 Spot Bond | | | 3.07000 | 94.49278 | 3.07000 | 108.87429 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/03/2028 Spot Bond | | | 3.11000 | 104.58333 | 3.11000 | 164.57607 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/01/2038 Spot Bond | | | 3.52000 | 88.30044 | 3.52000 | 101.11734 | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 31/03/2028 Spot Bond | | | 3.10000 | 104.71451 | 3.10000 | 164.73845 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS130 On 11/11/2016 Spot Bond | | | 100.00000 | 77.16702 | 100.00000 | 77.00422 | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS13 On 31/03/2028 Spot Bond | | | 3.16000 | 163.82455 | 3.16000 | 163.76685 | | | 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 | | | 3.35500 | 202.65471 | 3.35500 | 202.89414 | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 80.55108 | | | 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 | | | 3.45000 | 89.00908 | 3.45000 | 102.27909 | | | 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 | | | 3.42000 | 89.39217 | 3.42000 | 102.78193 | | | 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 | | | 3.23000 | 92.09177 | 3.23000 | 106.03676 | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/03/2028 Spot Bond | | | 2.97000 | 166.92448 | 2.97000 | 166.86654 | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 07/12/2033 Spot Bond | | | 3.12500 | 209.12904 | 3.12500 | 209.05554 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 08/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.68239 | | | 0.00 | 0 | 0 |
| Total FRS139 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS139 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.76978 | | | 0.00 | 0 | 0 |
| Total FRS140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS140 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 106.10288 | | | 0.00 | 0 | 0 |
| Total FRS141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS141 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 31/03/2028 Spot Bond | | | 3.10000 | 164.79624 | 3.10000 | 164.73845 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS14: On 31/03/2028 Spot Bond | | | 3.10000 | 164.79624 | 3.10000 | 164.73845 | | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 21/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 3.39000 | 96.09212 | 3.39000 | 160.10331 | | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/01/2025 Spot Bond | | | 3.21500 | 113.71925 | 3.21500 | 113.69581 | | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/01/2022 Spot Bond | | | 2.76000 | 138.35606 | 2.76000 | 138.35144 | | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 06/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 82.64600 | | | | 0.00 | 0 | 0 |
| Total FRS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS148 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 3.45000 | 158.89118 | 3.45000 | 159.16328 | | | | 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 | | | 3.49000 | 158.23598 | 3.49000 | 158.54014 | | | | 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 | | | 3.18500 | 113.90140 | 3.18500 | 113.95921 | | | | 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 | | | 3.46000 | 158.58528 | 3.46000 | 159.00722 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 31/03/2028 Spot Bond | | | 3.50000 | 157.08320 | 3.50000 | 158.38480 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.37000 | 121.77490 | 2.37000 | 286.91231 | | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS37 On 07/12/2023 Spot Bond | | | 2.26000 | 122.60542 | 2.26000 | 288.86994 | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 2.98000 | 117.28884 | 2.98000 | 276.33821 | | | 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 | | | 2.72000 | 100.11513 | 2.72000 | 140.53665 | | | 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 | 99.95353 | | | 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 | | | 2.25000 | 142.04173 | 2.25000 | 141.99511 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |
| FRS59 On 07/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.45999 | | | 0.00 | 0 | 0 |
| Total FRS59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS59 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.05198 | | | 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 | | | 2.47000 | 117.15055 | 2.47000 | 117.11143 | | | 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 | 62.75677 | 104.97509 | 62.59800 | | | 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 | 64.00733 | 101.07593 | 63.85078 | | | 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 | 59.77545 | 100.44759 | 59.63006 | | | 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 | 62.44821 | 100.76967 | 62.29589 | | | 0.00 | 0 | 0 |
| Total FRS76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS76 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|--------------------|---------------|
| 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 | | | 2.13500 | 127.27685 | 2.13500 | 127.23555 | | | 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 | | | 2.37500 | 97.09749 | 2.37500 | 121.33536 | | | 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 | 99.30230 | | | 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 | | | 2.40500 | 96.87149 | 2.40500 | 121.05284 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS88 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.53010 | | | 0.00 | 0 | 0 |
| Total FRS88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS88 | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 2.46000 | 121.10035 | 2.46000 | 285.32232 | | | 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 | 101.88740 | | | 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 | 101.48280 | | | 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 | | | 7.32500 | 102.94635 | 7.32500 | 102.92590 | | 732,500,000,000.00 | 100,000,000 | 100,000,000 | |
| Total FRX16 SPOT | | | | | | | | 732,500,000,000.00 | 100,000,000 | 100,000,000 | |
| Total For FRX16 | | | | | | | | 732,500,000,000.00 | 100,000,000 | 100,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FRX17 On 15/09/2017 Spot Bond | | | 8.55500 | 102.99564 | 8.55500 | 102.97219 | | | 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 | | | 8.72500 | 105.70435 | 8.72500 | 105.67970 | | | 0.00 | 0 | 0 |
| Total FRX18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 9.22000 | 101.12213 | 9.22000 | 101.09736 | | | 0.00 | 0 | 200,000,000 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FRX20 On 01/10/2020 Spot Bond | | | 9.44000 | 100.40987 | 9.44000 | 100.38457 | | | 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 | | | 10.07000 | 92.11660 | 10.07000 | 92.09215 | | | 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 | | | 10.26000 | 104.03560 | 10.26000 | 104.00716 | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 10.61000 | 96.17152 | 10.61000 | 96.14436 | | | 0.00 | 0 | 800,000,000 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 800,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.72000 | 93.02765 | 10.72000 | 97.86758 | | | 0.00 | 0 | 0 |
| Total FRX30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX30 | | | | | | | | | 0.00 | 0 | 0 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.78000 | 94.75351 | 10.78000 | 94.72619 | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.87500 | 77.05159 | 10.87500 | 77.02931 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A4 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.80942 | | | 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 | 100.83303 | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS1B1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.87085 | | | | 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 | 100.89920 | | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.02190 | | | | 0.00 | 0 | 0 |
| Total FS1D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A3 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.50762 | | | | 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 | 101.41600 | | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.55613 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.61001 | | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.65490 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.85233 | | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A3L On 20/02/2020 Spot Bond | | | 100.00000 | 4.13929 | 100.00000 | 4.12926 | | | | 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 | 0.69446 | 100.00000 | 0.69277 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 22.88502 | 100.00000 | 22.82958 | | | | 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 | 3.83947 | 100.00000 | 3.83017 | | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 0.64416 | 100.00000 | 0.64260 | | | | 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 | 8.83423 | 100.00000 | 8.80665 | | | | 0.00 | 0 | 0 |
| Total FS5A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS5A2L On 20/04/2021 Spot Bond | | | 100.00000 | 1.57230 | 100.00000 | 1.56740 | | | 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 | 0.27984 | 100.00000 | 0.27896 | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/02/2021 Spot Bond | | | 100.00000 | 2.28481 | 100.00000 | 2.27927 | | | 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 | 2.42072 | 100.00000 | 2.41316 | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/02/2021 Spot Bond | | | 100.00000 | 2.42072 | 100.00000 | 2.41316 | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/02/2021 Spot Bond | | | 100.00000 | 2.42072 | 100.00000 | 2.41316 | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/02/2021 Spot Bond | | | 100.00000 | 2.42072 | 100.00000 | 2.41316 | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26126 | | | 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 | | | 10.06500 | 102.33032 | 10.06500 | 102.30287 | | | 0.00 | 0 | 0 |
| Total GFC04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC04 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.43308 | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.47457 | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.49115 | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.59885 | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.73131 | | | 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 | 101.81406 | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | 0.00 | 0 | 0 |
| GOVEX On 09/05/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total GOVEX1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVEX1 | | | | | | | | | 0.00 | 0 | 0 |
| GPT37 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.27397 | | | 0.00 | 0 | 0 |
| Total GPT37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT37 | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 14.17418 | 100.00000 | 14.13985 | | | 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 | 42.42827 | 100.00000 | 42.32549 | | | 0.00 | 0 | 0 |
| Total GRB02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB02U | | | | | | | | | 0.00 | 0 | 0 |
| GRB03 On 03/03/2019 Spot Bond | | | 100.00000 | 17.59880 | 100.00000 | 17.55617 | | | 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 | 12.95025 | 100.00000 | 12.91888 | | | 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 | 20.92529 | 100.00000 | 20.85997 | | | 0.00 | 0 | 0 |
| Total GRB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 15.84340 | 100.00000 | 15.79393 | | | 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 | 1.78955 | 100.00000 | 1.78428 | | | 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 | 99.18478 | 100.00000 | 98.91599 | | | 0.00 | 0 | 0 |
| Total GRB08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB08U | | | | | | | | | 0.00 | 0 | 0 |
| GRB09 On 31/01/2017 Spot Bond | | | 100.00000 | 69.84321 | 100.00000 | 69.71070 | | | 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 | 42.71237 | 100.00000 | 42.37414 | | | 0.00 | 0 | 0 |
| Total GRB10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB10U | | | | | | | | | 0.00 | 0 | 0 |
| GRB11 On 31/01/2018 Spot Bond | | | 100.00000 | 28.63288 | 100.00000 | 28.54855 | | | 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 | 18.98327 | 100.00000 | 18.83295 | | | 0.00 | 0 | 0 |
| Total GRB12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB12U | | | | | | | | | 0.00 | 0 | 0 |
| GRB13 On 31/01/2019 Spot Bond | | | 100.00000 | 14.31644 | 100.00000 | 14.27427 | | | 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 | 8.43701 | 100.00000 | 8.37020 | | | 0.00 | 0 | 0 |
| Total GRB14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB14U | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 7.15822 | 100.00000 | 7.13714 | | | 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 | 3.74978 | 100.00000 | 3.72009 | | | 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 | 3.58328 | 100.00000 | 3.57264 | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 1.67880 | 100.00000 | 1.66525 | | | | 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 | 1.78955 | 100.00000 | 1.78428 | | | | 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 | 99.99995 | | | | 0.00 | 0 | 0 |
| Total GRH1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.99994 | | | | 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 | 99.99992 | | | | 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 | 99.99989 | | | | 0.00 | 0 | 0 |
| Total GRH1C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1C | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1Y On 25/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | | 0.00 | 0 | 0 |
| GRT04 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07995 | | | | 0.00 | 30,000,000 | 30,000,000 |
| Total GRT04 SPOT | | | | | | | | | | 0.00 | 30,000,000 | 30,000,000 |
| Total For GRT04 | | | | | | | | | | 0.00 | 30,000,000 | 30,000,000 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02162 | | | | 0.00 | 0 | 0 |
| Total GRT06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT06 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.59757 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For GRT07 | | | | | | | | | | 0.00 | 20,000,000 | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| GRT08 On 24/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75886 | | | 0.00 | 0 | 80,000,000 |
| Total GRT08 SPOT | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For GRT08 | | | | | | | | | 0.00 | 0 | 80,000,000 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24251 | | | 0.00 | 0 | 0 |
| Total GRT09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT09 | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.78314 | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.79061 | | | 0.00 | 0 | 360,000,000 |
| Total GRT11 SPOT | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For GRT11 | | | | | | | | | 0.00 | 0 | 360,000,000 |
| GRT12 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.76904 | | | 0.00 | 0 | 20,000,000 |
| Total GRT12 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For GRT12 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00003 | 100.00000 | 0.00003 | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | 0.00 | 0 | 0 |
| GSIS04 On 05/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.14387 | | | 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 | 100.97997 | | | 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 | 100.00000 | | | 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 | 99.96794 | | | 0.00 | 0 | 0 |
| Total HCH01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HCH01 | | | | | | | | | 0.00 | 0 | 0 |
| HCH01 On 25/10/2016 Spot Bond | | | 100.00000 | 82.13341 | 100.00000 | 81.95368 | | | 0.00 | 0 | 0 |
| Total HCH01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HCH01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 14.86217 | 100.00000 | 14.82617 | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02099 | | | 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 | 99.81910 | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.67232 | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | 0.00 | 0 | 0 |
| HILB05 On 11/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.35341 | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.35692 | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.36112 | | | 0.00 | 0 | 20,000,000 |
| Total HILB07 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For HILB07 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| HILC28 On 05/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.81822 | | | 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 | 101.82475 | | | 0.00 | 0 | 0 |
| Total HILC29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC29 | | | | | | | | | 0.00 | 0 | 0 |
| HILC30 On 14/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.32644 | | | 0.00 | 0 | 0 |
| Total HILC30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC30 | | | | | | | | | 0.00 | 0 | 0 |
| HILC31 On 10/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.64548 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 8.78082 | 100.00000 | 8.75955 | | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 8.78082 | 100.00000 | 8.75955 | | | | 0.00 | 0 | 0 |
| Total HM1B9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B9U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 9.31481 | 100.00000 | 9.29225 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 9.31481 | 100.00000 | 9.29225 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.00137 | 100.00000 | 9.97715 | | | | 0.00 | 0 | 0 |
| Total HM1D4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D5 On 19/07/2048 Spot Bond | | | 100.00000 | 10.00137 | 100.00000 | 9.97715 | | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.84050 | 100.00000 | 10.81424 | | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2046 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1F On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF04 On 17/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.04238 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total HPF04 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For HPF04 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | | 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 | | | 9.85500 | 104.35318 | 9.85500 | 104.32561 | | | | 0.00 | 0 | 0 |
| Total HPF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF05 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.83439 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF07 On 20/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.73574 | | | | 0.00 | 0 | 0 |
| Total HPF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF07 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.28271 | | | | 0.00 | 0 | 0 |
| Total HPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF09 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25732 | | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 8.99000 | 102.38320 | 8.99000 | 102.35847 | | | | 0.00 | 0 | 1,150,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 1,150,000,000 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 1,150,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 13.12440 | 100.00000 | 13.09520 | | | | 0.00 | 0 | 0 |
| Total HWAY20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| HWAY2 On 07/12/2023 Spot Bond | | | 2.25000 | 122.68126 | 2.25000 | 289.04871 | | | | 0.00 | 0 | 12,300,000,000 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 12,300,000,000 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 12,300,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.12000 | 126.52053 | 2.12000 | 298.09544 | | | | 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 | | | 2.49000 | 102.46885 | 2.49000 | 102.43468 | | | | 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 | | | 10.43500 | 90.33762 | 10.43500 | 90.31239 | | | | 0.00 | 0 | 6,188,200,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 6,188,200,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 6,188,200,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.14758 | 100.00000 | 9.12722 | | | | 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 | | | 10.44500 | 90.08627 | 10.44500 | 90.06108 | | | | 0.00 | 0 | 18,200,000 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 18,200,000 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 18,200,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.14756 | 100.00000 | 9.12720 | | | | 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 | 84.68677 | 100.00000 | 84.49074 | | | | 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 | 84.23868 | 100.00000 | 84.04766 | | | | 0.00 | 0 | 0 |
| Total HWF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF05U | | | | | | | | | | 0.00 | 0 | 0 |
| HWF06 On 20/11/2016 Spot Bond | | | 100.00000 | 93.63868 | 100.00000 | 93.40102 | | | | 0.00 | 0 | 0 |
| Total HWF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF06U | | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.24095 | | | | 0.00 | 0 | 0 |
| Total HWF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| I2025 On 31/01/2025 Spot Bond | | | 1.76500 | 127.28233 | 1.76500 | 127.24226 | | | 35,300,000,000.00 | 20,000,000 | 38,613,500,000 |
| Total I2025 SPOT | | | | | | | | | 35,300,000,000.00 | 20,000,000 | 38,613,500,000 |
| Total For I2025 | | | | | | | | | 35,300,000,000.00 | 20,000,000 | 38,613,500,000 |
| I2033 On 28/02/2033 Spot Bond | | | 1.86000 | 107.59643 | 1.86000 | 107.56235 | | | 12,834,000,000,000.00 | 6,900,000,000 | 48,310,307,600 |
| Total I2033 SPOT | | | | | | | | | 12,834,000,000,000.00 | 6,900,000,000 | 48,310,307,600 |
| Total For I2033 | | | | | | | | | 12,834,000,000,000.00 | 6,900,000,000 | 48,310,307,600 |
| I2038 On 31/01/2038 Spot Bond | | | 1.88000 | 133.11842 | 1.87000 | 133.30493 | | | 29,982,886,908,000.00 | 15,948,344,100 | 166,101,786,700 |
| Total I2038 SPOT | | | | | | | | | 29,982,886,908,000.00 | 15,948,344,100 | 166,101,786,700 |
| Total For I2038 | | | | | | | | | 29,982,886,908,000.00 | 15,948,344,100 | 166,101,786,700 |
| I2046 On 31/03/2046 Spot Bond | | | 1.93500 | 133.73453 | 1.93500 | 133.69184 | | | 9,675,000,000.00 | 5,000,000 | 129,255,000,000 |
| Total I2046 SPOT | | | | | | | | | 9,675,000,000.00 | 5,000,000 | 129,255,000,000 |
| Total For I2046 | | | | | | | | | 9,675,000,000.00 | 5,000,000 | 129,255,000,000 |
| I2050 On 31/12/2050 Spot Bond | | | 1.95000 | 142.27471 | 1.95000 | 142.22929 | | | 2,353,087,815,000.00 | 1,206,711,700 | 56,447,398,300 |
| Total I2050 SPOT | | | | | | | | | 2,353,087,815,000.00 | 1,206,711,700 | 56,447,398,300 |
| Total For I2050 | | | | | | | | | 2,353,087,815,000.00 | 1,206,711,700 | 56,447,398,300 |
| IBL22 On 15/03/2018 Spot Bond | | | 8.72500 | 105.48239 | 8.72500 | 105.45792 | | | 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 | | | 8.82500 | 103.55911 | 8.82500 | 103.53422 | | | 0.00 | 0 | 0 |
| Total IBL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL28 | | | | | | | | | 0.00 | 0 | 0 |
| IBL33 On 03/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.79738 | | | 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 | | | 2.95000 | 99.73814 | 2.95000 | 138.41057 | | | 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 | | | 2.32000 | 102.17597 | 2.32000 | 141.48859 | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | 0.00 | 0 | 0 |
| IBL38 On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73699 | | | 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 | | | 8.84500 | 102.60906 | 8.84500 | 102.58479 | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL42 On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.39923 | | | 0.00 | 0 | 0 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL42 | | | | | | | | | 0.00 | 0 | 0 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | 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 | | | 9.40500 | 97.78905 | 9.40500 | 97.76450 | | | 0.00 | 0 | 0 |
| Total IBL45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL45 | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 9.81000 | 92.83324 | 9.81000 | 92.80909 | | | 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 | | | 9.27500 | 99.32072 | 9.27500 | 99.29611 | | | 0.00 | 0 | 0 |
| Total IBL49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49 | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 9.80000 | 97.54906 | 9.80000 | 97.52342 | | | 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 | 99.84983 | | | 0.00 | 0 | 0 |
| Total IBL52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL52 | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.20902 | | | 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 | | | 8.15500 | 99.88841 | 8.15500 | 99.86612 | | | 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 | | | 9.18500 | 97.95496 | 9.18500 | 97.93079 | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.83337 | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | 0.00 | 0 | 0 |
| IBL57 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65362 | | | 0.00 | 0 | 0 |
| Total IBL57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL57 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|--------------------|
| IBL58 On 13/02/2017 Spot Bond | | | 8.49500 | 103.84389 | 8.49500 | 103.82016 | | | 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 | | | 9.14500 | 104.18280 | 9.14500 | 104.15721 | | | 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 | | | 10.22000 | 104.67530 | 10.22000 | 104.64665 | | 10,220,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total IBL60 SPOT | | | | | | | | 10,220,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total For IBL60 | | | | | | | | 10,220,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| IBL61 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59200 | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | 0.00 | 0 | 0 |
| IBL62 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00004 | | | 0.00 | 0 | 0 |
| Total IBL62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL62 | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.81776 | | | 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 | 98.84517 | | | 0.00 | 0 | 160,000,000 |
| Total IBL64 SPOT | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For IBL64 | | | | | | | | | 0.00 | 0 | 160,000,000 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.91091 | | | 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 | 100.92944 | | | 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 | | | 3.05000 | 136.37483 | 3.05000 | 136.32712 | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.63275 | | | 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 | 26.58873 | 100.00000 | 26.52432 | | | 0.00 | 0 | 0 |
| Total IBL69U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| IBL73 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.60984 | | | 0.00 | 0 | 0 |
| Total IBL73 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL73 | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.65543 | | | 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 | | | | 104.22606 | 0.00000 | 101.46627 | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.50770 | | | 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 | | | 10.27000 | 100.58817 | 10.27000 | 100.56080 | | | 0.00 | 0 | 0 |
| Total IBL78 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | 0.00 | 0 | 0 |
| IBL79 On 27/01/2019 Spot Bond | | | 8.97500 | 102.22599 | 8.97500 | 102.20134 | | | 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 | 18.04520 | 100.00000 | 18.00149 | | | 0.00 | 0 | 0 |
| Total IBL80U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL80U | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 10.25070 | 100.00000 | 10.22587 | | | 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 | 99.90925 | | | 0.00 | 0 | 0 |
| Total IBL82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL82 | | | | | | | | | 0.00 | 0 | 0 |
| IBL83 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.81169 | | | 0.00 | 0 | 0 |
| Total IBL83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL83 | | | | | | | | | 0.00 | 0 | 0 |
| IBL84U On 21/04/2019 Spot Bond | | | 100.00000 | 17.59377 | 100.00000 | 16.77318 | | | 0.00 | 0 | 437,000,000 |
| Total IBL84U SPOT | | | | | | | | | 0.00 | 0 | 437,000,000 |
| Total For IBL84U | | | | | | | | | 0.00 | 0 | 437,000,000 |
| IBL85 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.61017 | | | 0.00 | 0 | 0 |
| Total IBL85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL85 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL86 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.62569 | | | 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 | | | 9.27500 | 102.90425 | 9.27500 | 102.87889 | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 9.77000 | 103.92466 | 9.77000 | 103.89772 | | | 0.00 | 0 | 0 |
| Total IBL88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88 | | | | | | | | | 0.00 | 0 | 0 |
| IBL89 On 26/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.57874 | | | 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 | 19.24334 | 100.00000 | 19.18326 | | | 0.00 | 0 | 0 |
| Total IBL90U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL90U | | | | | | | | | 0.00 | 0 | 0 |
| IBL91 On 02/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.29140 | | | 0.00 | 0 | 0 |
| Total IBL91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL91 | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.32643 | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.02386 | 100.00000 | 0.02381 | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | 0.00 | 0 | 0 |
| IDCG01 On 22/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.07470 | | | 0.00 | 0 | 0 |
| Total IDCG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG01 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.78301 | | | 0.00 | 0 | 0 |
| Total IDCG02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG02 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 9.98000 | 96.57981 | 9.98000 | 96.55412 | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40250 | | | 0.00 | 0 | 0 |
| Total IDCG04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG04 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08047 | | | | 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 | | | 10.63000 | 95.73526 | 10.63000 | 95.70831 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.78297 | | | | 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 | | | 11.46000 | 100.96213 | 11.46000 | 100.91276 | | | | 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 | 99.93219 | 5.00000 | 99.91863 | | | | 0.00 | 0 | 0 |
| Total IDCP03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 19/10/2017 Spot Bond | | | 5.00000 | 101.33112 | 5.00000 | 101.31745 | | | | 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 | 101.45259 | 4.00000 | 101.44167 | | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 101.08799 | 4.00000 | 101.07705 | | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 9.03000 | 99.28345 | 9.03000 | 99.25950 | | | | 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 | | | 8.48000 | 103.37831 | 8.48000 | 103.51041 | | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 8.07686 | 100.00000 | 8.05729 | | | | 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 | 51.32433 | 100.00000 | 51.20000 | | | | 0.00 | 0 | 0 |
| Total IN269U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN269U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN272U On 10/11/2017 Spot Bond | | | 100.00000 | 45.23078 | 100.00000 | 45.12121 | | | | 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 | 3.44189 | 100.00000 | 3.43538 | | | | 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 | 9.91506 | 100.00000 | 9.89104 | | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 14.40479 | 100.00000 | 14.36989 | | | | 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 | 15.79292 | 100.00000 | 15.75466 | | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 8.76475 | 100.00000 | 8.74536 | | | | 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 | 86.37550 | 100.00000 | 86.17693 | | | | 0.00 | 0 | 0 |
| Total IN290U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN290U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 12.13552 | 100.00000 | 12.10612 | | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN313U On 11/12/2018 Spot Bond | | | 100.00000 | 23.33398 | 100.00000 | 23.27745 | | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | | 0.00 | 0 | 0 |
| IN317U On 20/12/2016 Spot Bond | | | 100.00000 | 73.95135 | 100.00000 | 73.80720 | | | | 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 | 52.14939 | 100.00000 | 52.03073 | | | | 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 | 37.43809 | 100.00000 | 37.35291 | | | | 0.00 | 0 | 0 |
| Total IN319U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN319U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN324U On 01/03/2017 Spot Bond | | | 100.00000 | 63.04698 | 100.00000 | 62.89424 | | | | 0.00 | 0 | 0 |
| Total IN324U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN324U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 12.31771 | 100.00000 | 12.28787 | | | | 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 | 12.30347 | 100.00000 | 12.27366 | | | | 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 | 56.32276 | 100.00000 | 56.15064 | | | | 0.00 | 0 | 0 |
| Total IN330U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN330U | | | | | | | | | | 0.00 | 0 | 0 |
| IN331U On 04/12/2019 Spot Bond | | | 100.00000 | 14.77256 | 100.00000 | 14.69259 | | | | 0.00 | 0 | 0 |
| Total IN331U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN331U | | | | | | | | | | 0.00 | 0 | 0 |
| IN332U On 04/12/2019 Spot Bond | | | 100.00000 | 6.04308 | 100.00000 | 6.01036 | | | | 0.00 | 0 | 0 |
| Total IN332U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN332U | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90482 | | | | 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 | 100.89014 | | | | 0.00 | 0 | 0 |
| Total ING138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING138 | | | | | | | | | | 0.00 | 0 | 0 |
| ING153 On 03/04/2017 Spot Bond | | | 6.50000 | 102.01237 | 6.50000 | 101.99454 | | | | 0.00 | 0 | 0 |
| Total ING153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING153 | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | 100.00000 | 0.00000 | 87.10909 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.88691 | | | | 0.00 | 0 | 0 |
| Total ING228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING228 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ING232 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 105.05560 | | | | 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 | 102.35114 | | | | 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 | 100.05005 | | | | 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 | 102.40307 | | | | 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 | | | 12.33000 | 107.30486 | 12.33000 | 107.26959 | | | | 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 | 89.68059 | 100.00000 | 89.46078 | | | | 0.00 | 0 | 0 |
| Total IP278U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IP278U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF03 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.29937 | | | | 0.00 | 0 | 0 |
| Total IPF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF03 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF06 On 13/04/2017 Spot Bond | | | 8.65500 | 102.57626 | 8.65500 | 102.55251 | | | | 0.00 | 0 | 0 |
| Total IPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.58582 | | | | 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 | 100.59751 | | | | 0.00 | 0 | 0 |
| Total IPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.60533 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For IPF09 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| IPF10 On 15/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.23836 | | | 0.00 | 0 | 0 |
| Total IPF10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF10 | | | | | | | | | 0.00 | 0 | 0 |
| IPF12 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24248 | | | 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 | 101.22016 | | | 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 | 100.92414 | | | 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 | 100.94981 | | | 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 | 100.96520 | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81597 | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.82488 | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.83378 | | | 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 | 101.84726 | | | 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 | | | 10.23000 | 98.47065 | 10.23000 | 98.44395 | | | 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 | | | 9.17500 | 103.82329 | 9.17500 | 103.79799 | | | 0.00 | 0 | 0 |
| Total IPL6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL6 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IPL6/R2 On 28/09/2017 Spot Bond | | | 100.00000 | 47.56374 | 100.00000 | 47.45904 | | | 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 | 100.49505 | | | 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 | 99.66954 | | | 0.00 | 0 | 0 |
| Total IPL8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8 | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 10.87666 | 100.00000 | 10.85032 | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.35561 | | | 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 | 101.66509 | | | 0.00 | 0 | 0 |
| Total IV015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | | | 0.00 | 0 | 0 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.35916 | | | 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 | | | 3.25000 | 97.45710 | 3.25000 | 134.95071 | | | 0.00 | 0 | 0 |
| Total IV017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 99.96249 | 2.75000 | 99.95498 | | | 0.00 | 0 | 0 |
| Total IV017/R212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017/R212 | | | | | | | | | 0.00 | 0 | 0 |
| IV019 On 31/03/2028 Spot Bond | | | 3.66000 | 155.98021 | 3.66000 | 155.92319 | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | 0.00 | 0 | 0 |
| IV022 On 02/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.57718 | | | 0.00 | 0 | 0 |
| Total IV022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV022 | | | | | | | | | 0.00 | 0 | 0 |
| IV023 On 11/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.38386 | | | 0.00 | 0 | 0 |
| Total IV023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV023 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| IV024 On 27/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.04286 | | | | 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 | 99.03477 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For IV025 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| IV026 On 27/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.14115 | | | | 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 | | | 3.76500 | 108.08202 | 3.76500 | 108.98556 | | | | 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 | | | 3.76500 | 107.99192 | 3.76500 | 108.98556 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.18651 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV032 On 14/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.70200 | | | | 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 | 102.38265 | | | | 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 | | | 12.03000 | 107.17862 | 12.03000 | 107.14422 | | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.59713 | | | | 0.00 | 0 | 0 |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | 0 |
| IV036 On 22/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.08920 | | | | 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 | 21.59088 | 100.00000 | 21.53858 | | | | 0.00 | 0 | 0 |
| Total IV057U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV057U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV08 | On | 30/04/2018 | Spot Bond | | | 10.93500 | 107.58499 | 10.93500 | 107.55387 | | | 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 | 100.99241 | | | 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 | | | 3.76000 | 154.46412 | 3.76000 | 154.40724 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA629 | On | 15/08/2016 | Spot Bond | | | 7.65000 | 99.58257 | 7.65000 | 99.45802 | | | 0.00 | 0 | 0 |
| Total IVA629 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA629 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA630 | On | 28/07/2016 | Spot Bond | | | 7.65000 | 99.95810 | 7.65000 | 99.83261 | | | 0.00 | 0 | 0 |
| Total IVA630 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA630 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA632 | On | 11/08/2016 | Spot Bond | | | 7.65000 | 99.66578 | 7.65000 | 99.54102 | | | 0.00 | 0 | 0 |
| Total IVA632 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA632 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA633 | On | 18/08/2016 | Spot Bond | | | 7.65000 | 99.52026 | 7.65000 | 99.39586 | | | 0.00 | 0 | 0 |
| Total IVA633 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA633 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA634 | On | 25/08/2016 | Spot Bond | | | 7.75000 | 99.36705 | 7.75000 | 99.24141 | | | 0.00 | 0 | 0 |
| Total IVA634 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA634 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA635 | On | 01/09/2016 | Spot Bond | | | 7.75000 | 99.22051 | 7.75000 | 99.09525 | | | 0.00 | 0 | 0 |
| Total IVA635 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA635 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA636 | On | 08/09/2016 | Spot Bond | | | 7.75000 | 99.07440 | 7.75000 | 98.37082 | | | 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 | | | 7.85000 | 98.91505 | 7.85000 | 98.20474 | | | 0.00 | 0 | 0 |
| Total IVA637 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA637 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA638 | On | 26/09/2016 | Spot Bond | | | 7.85000 | 98.68412 | 7.85000 | 98.55861 | | | 0.00 | 0 | 0 |
| Total IVA638 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA638 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVA640 On 06/10/2016 Spot Bond | | | 7.85000 | 98.47512 | 7.85000 | 98.35014 | | | 0.00 | 0 | 0 |
| Total IVA640 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA640 | | | | | | | | | 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 | 110.60000 | 10.00000 | 110.57100 | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IVC016 On 31/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33326 | | | 0.00 | 0 | 0 |
| Total IVC016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC016 | | | | | | | | | 0.00 | 0 | 0 |
| IVC017 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.14051 | | | 0.00 | 0 | 0 |
| Total IVC017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC017 | | | | | | | | | 0.00 | 0 | 0 |
| IVC019 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.32839 | | | 0.00 | 0 | 0 |
| Total IVC019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC019 | | | | | | | | | 0.00 | 0 | 0 |
| IVC021 On 19/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28638 | | | 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 | 99.90885 | | | 0.00 | 0 | 0 |
| Total IVC022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC022 | | | | | | | | | 0.00 | 0 | 0 |
| IVC023 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.86207 | | | 0.00 | 0 | 0 |
| Total IVC023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC023 | | | | | | | | | 0.00 | 0 | 0 |
| IVC024 On 15/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.66074 | | | 0.00 | 0 | 0 |
| Total IVC024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC024 | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.53535 | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | 0.00 | 0 | 0 |
| IVC029 On 24/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00005 | | | 0.00 | 0 | 0 |
| Total IVC029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC029 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC033 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.62524 | | | | 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 | 100.63870 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 94.63850 | | | | 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 | | | 9.74500 | 99.09645 | 9.74500 | 99.07083 | | | | 0.00 | 0 | 0 |
| Total IVC036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 17.63799 | 100.00000 | 17.59917 | | | | 0.00 | 0 | 0 |
| Total IVC037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC037 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC038 On 16/07/2019 Spot Bond | | | 100.00000 | 17.15198 | 100.00000 | 17.11043 | | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 9.90000 | 97.92277 | 9.90000 | 97.89706 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.90704 | | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.52817 | | | | 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 | 102.04782 | | | | 0.00 | 0 | 0 |
| Total IVC048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC048 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59772 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC050 On 03/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31466 | | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IVC051 On 03/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.78455 | | | | 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 | 101.92295 | | | | 0.00 | 0 | 0 |
| Total IVC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.73317 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC058 On 03/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.53468 | | | | 0.00 | 0 | 600,000,000 |
| Total IVC058 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For IVC058 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.83444 | | | | 0.00 | 0 | 0 |
| Total IVC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC060 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.62462 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC062 On 14/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.72758 | | | | 0.00 | 0 | 0 |
| Total IVC062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC062 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.04507 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC064 On 15/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01728 | | | | 0.00 | 0 | 0 |
| Total IVC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC064 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC065 On 10/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.15407 | | | | 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 | 100.83842 | | | | 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 | 102.00718 | | | | 0.00 | 0 | 0 |
| Total IVC067 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC067 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC070 On 20/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02840 | | | | 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 | 100.09715 | | | | 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 | 102.06348 | | | | 0.00 | 0 | 0 |
| Total IVC077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC077 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC078 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61482 | | | | 0.00 | 0 | 0 |
| Total IVC078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC078 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC079 On 23/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.61482 | | | | 0.00 | 0 | 0 |
| Total IVC079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC079 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.28647 | | | | 0.00 | 0 | 0 |
| Total IVC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC081 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC082 On 15/07/2019 Spot Bond | | | 100.00000 | 9.21524 | 100.00000 | 9.17472 | | | | 0.00 | 0 | 0 |
| Total IVC082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC082 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2021 Spot Bond | | | 100.00000 | 2.42458 | 100.00000 | 2.41999 | | | | 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 | 30.48365 | 100.00000 | 30.40980 | | | | 0.00 | 0 | 0 |
| Total IVC73U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC73U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC74U On 22/09/2018 Spot Bond | | | 100.00000 | 22.78635 | 100.00000 | 22.73116 | | | | 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 | 3.50215 | 100.00000 | 3.49550 | | | | 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 | | | 7.75000 | 99.26233 | 7.75000 | 99.13697 | | | | 0.00 | 0 | 0 |
| Total IVP635 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVP635 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| JAS01 On 31/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.80817 | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.13366 | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08242 | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.26498 | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.65952 | | | 0.00 | 0 | 0 |
| Total KAP005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP005 | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.69789 | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | 0.00 | 0 | 0 |
| KAP04 On 01/07/2019 Spot Bond | | | 100.00000 | 18.81993 | 100.00000 | 18.77434 | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.85179 | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.41575 | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | 0.00 | 0 | 0 |
| KSB00 On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.48107 | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 9.18000 | 133.08955 | 9.18000 | 133.05709 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| LBK03 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.68765 | | | | 0.00 | 0 | 0 |
| Total LBK03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK03 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.09284 | | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK06 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21268 | | | | 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 | 100.85104 | | | | 0.00 | 0 | 0 |
| Total LBK07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK07 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.90489 | | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/ On 30/10/2019 Spot Bond | | | 100.00000 | 15.28903 | 100.00000 | 15.25158 | | | | 0.00 | 0 | 0 |
| Total LBK08/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 10.38000 | 99.41619 | 10.38000 | 99.38886 | | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 104.03880 | 9.71000 | 104.01170 | | | | 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 | 100.92432 | | | | 0.00 | 0 | 400,000,000 |
| Total LBK13 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For LBK13 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| LBK14L On 31/03/2018 Spot Bond | | | 100.00000 | 30.02412 | 100.00000 | 29.95138 | | | | 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 | 99.83944 | | | | 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 | | | 9.38500 | 101.77097 | 9.38500 | 101.74533 | | | | 0.00 | 0 | 3,260,000,000 |
| Total LGL02 SPOT | | | | | | | | | | 0.00 | 0 | 3,260,000,000 |
| Total For LGL02 | | | | | | | | | | 0.00 | 0 | 3,260,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| LGL03 On 03/04/2018 Spot Bond | | | 9.62500 | 99.33157 | 9.62500 | 99.30606 | | | 0.00 | 0 | 0 |
| Total LGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL03 | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 10.43000 | 99.99771 | 10.43000 | 99.96978 | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.13497 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |
| LHL03 On 13/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.53101 | | | 0.00 | 0 | 0 |
| Total LHL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL03 | | | | | | | | | 0.00 | 0 | 0 |
| LHL13 On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.15388 | | | 0.00 | 0 | 0 |
| Total LHL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL13 | | | | | | | | | 0.00 | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.46146 | | | 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 | | | 13.47500 | 102.29218 | 13.47500 | 102.25595 | | | 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 | | | 14.38000 | 102.57283 | 14.38000 | 102.53413 | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.02092 | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.62794 | | | 0.00 | 0 | 0 |
| Total LRFA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFB1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.71770 | | | 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 | 101.82537 | | | 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 | 101.59049 | | | 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 | 100.92659 | | | 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 | 99.81950 | | | 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 | 99.93833 | | | 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 | 96.11977 | | | 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 | 101.64812 | | | 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 | 85.59540 | | | 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 | 103.11825 | | | 0.00 | 0 | 0 |
| Total MAQ0A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A1 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.13807 | | | 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 | 101.97918 | | | 0.00 | 0 | 0 |
| Total MAQ0A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A3 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.11111 | | | 0.00 | 0 | 0 |
| Total MAQ0A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A4 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0I On 31/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.14842 | | | 0.00 | 0 | 0 |
| Total MAQ0I1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0I1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| MAQNC On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.78663 | | | | 0.00 | 0 | 0 |
| Total MAQN01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82890 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 10/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07004 | | | | 0.00 | 0 | 300,000,000 |
| Total MBF035 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For MBF035 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| MBF03 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.67853 | | | | 0.00 | 0 | 0 |
| Total MBF037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.09047 | | | | 0.00 | 156,000,000 | 78,000,000 |
| Total MBF039 SPOT | | | | | | | | | | 0.00 | 156,000,000 | 78,000,000 |
| Total For MBF039 | | | | | | | | | | 0.00 | 156,000,000 | 78,000,000 |
| MBF04 On 07/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.73812 | | | | 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 | 101.69823 | | | | 0.00 | 0 | 140,000,000 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| MBF04 On 13/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.28968 | | | | 0.00 | 0 | 0 |
| Total MBF045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.60723 | | | | 0.00 | 60,000,000 | 90,000,000 |
| Total MBF046 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 90,000,000 |
| Total For MBF046 | | | | | | | | | | 0.00 | 60,000,000 | 90,000,000 |
| MBF04 On 07/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.15207 | | | | 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 | 100.94199 | | | | 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 | 100.88072 | | | | 0.00 | 0 | 0 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF049 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58270 | | | 0.00 | 0 | 0 |
| Total MBF050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF050 | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 16/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.67291 | | | 0.00 | 0 | 0 |
| Total MBF051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051 | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.59161 | | | 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 | 97.44638 | 2.30000 | 106.56108 | | | 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 | 100.89777 | | | 0.00 | 0 | 0 |
| Total MBLSA3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA3 | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 22/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.61611 | | | 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 | 56.62005 | 100.00000 | 56.48289 | | | 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 | 37.77470 | 100.00000 | 37.68319 | | | 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 | 37.83550 | 100.00000 | 37.74384 | | | 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 | 45.38394 | 100.00000 | 45.27399 | | | 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 | 60.67445 | 100.00000 | 60.52746 | | | 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 | 99.91251 | | | 0.00 | 0 | 0 |
| Total MBP34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP34 | | | | | | | | | 0.00 | 0 | 0 |

| 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 16/04/2019 Spot Bond | | | 9.37500 | 101.66665 | 9.37500 | 101.64119 | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 9.42500 | 101.23332 | 9.42500 | 101.20785 | | | 0.00 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 102.44591 | 8.91000 | 102.42151 | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.60239 | | | 0.00 | 0 | 0 |
| Total MEFSA3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA3 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.48055 | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.49822 | | | 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 | | | 8.66000 | 102.56721 | 8.66000 | 102.54328 | | | 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 | | | 9.39500 | 100.40460 | 9.39500 | 100.37955 | | | 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 | | | 10.15500 | 99.96370 | 10.15500 | 99.93679 | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.82832 | | | 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 | | | 10.18000 | 101.18180 | 10.18000 | 101.15417 | | | 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 | | | 9.58500 | 100.68609 | 9.58500 | 100.66034 | | | 0.00 | 0 | 0 |
| Total MIIL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL02 | | | | | | | | | 0.00 | 0 | 0 |

| 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 17/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.17695 | | | 0.00 | 0 | 0 |
| Total MMIG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG01 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2026 Spot Bond | | | 10.03000 | 103.77075 | 10.03000 | 103.65746 | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.80206 | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2030 Spot Bond | | | 11.83000 | 101.51982 | 11.83000 | 102.17989 | | | 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 | | | 11.25000 | 104.53489 | 11.25000 | 103.20093 | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 88.88889 | 100.00000 | 88.67470 | | | 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 | | | 9.28500 | 100.64035 | 9.28500 | 100.61539 | | | 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 | | | 9.27500 | 101.12235 | 9.27500 | 101.09744 | | | 0.00 | 0 | 0 |
| Total MTN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN04 | | | | | | | | | 0.00 | 0 | 0 |
| MTN05 On 28/09/2016 Spot Bond | | | 100.00000 | 88.64225 | 100.00000 | 88.43611 | | | 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 | 69.32836 | 100.00000 | 69.19683 | | | 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 | 60.12330 | 100.00000 | 59.97766 | | | 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 | 18.84164 | 100.00000 | 18.78281 | | | 0.00 | 0 | 0 |
| Total MTN08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| MTN09 On 20/04/2019 Spot Bond | | | 100.00000 | 22.28372 | 100.00000 | 22.23441 | | | 0.00 | 0 | 0 |
| Total MTN09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 9.09495 | 100.89771 | 9.07274 | | | 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 | 9.20203 | 100.61875 | 9.17962 | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | | | 0.00 | 0 | 0 |
| N4A305 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A305 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A305 | | | | | | | | | 0.00 | 0 | 0 |
| N4A308 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A308 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A308 | | | | | | | | | 0.00 | 0 | 0 |
| N4A311 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | | | 0.00 | 0 | 0 |
| N4A405 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | | | 0.00 | 0 | 0 |
| N4A408 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A408 | | | | | | | | | 0.00 | 0 | 0 |
| N4A411 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | 0.00 | 0 | 0 |
| N5B23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.84250 | | | 0.00 | 237,978,000 | 59,494,500 |
| Total N5B23 SPOT | | | | | | | | | 0.00 | 237,978,000 | 59,494,500 |
| Total For N5B23 | | | | | | | | | 0.00 | 237,978,000 | 59,494,500 |
| N5C23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.85196 | | | 0.00 | 0 | 0 |
| Total N5C23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|----------------------|----------------------|
| N5D23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.95492 | | | 0.00 | 0 | 0 |
| Total N5D23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5D23 | | | | | | | | | 0.00 | 0 | 0 |
| N5E23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 111.13469 | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | 0.00 | 0 | 0 |
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 11.71814 | 100.00000 | 11.68975 | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | 0.00 | 0 | 0 |
| N5G23I On 20/06/2023 Spot Bond | | | 100.00000 | 12.53459 | 100.00000 | 12.50423 | | | 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 | | | 10.30000 | 92.19983 | 10.30000 | 92.17467 | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | 0.00 | 0 | 0 |
| NAM02 On 29/06/2020 Spot Bond | | | 9.93000 | 99.62560 | 9.93000 | 99.59922 | | 95,328,000,000.00 | 9,600,000 | 3,200,000 | |
| Total NAM02 SPOT | | | | | | | | 95,328,000,000.00 | 9,600,000 | 3,200,000 | |
| Total For NAM02 | | | | | | | | 95,328,000,000.00 | 9,600,000 | 3,200,000 | |
| NBK10 On 25/07/2016 Spot Bond | | | 8.53000 | 99.97664 | 8.53000 | 100.00000 | | | 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 | | | 9.66500 | 98.81658 | 9.66500 | 98.79124 | | | 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 | | | 10.04000 | 100.85897 | 10.04000 | 100.83212 | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |
| NBK13 On 19/03/2024 Spot Bond | | | 9.92000 | 102.38398 | 9.92000 | 102.35704 | | | 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 | 101.80268 | | | 0.00 | 2,720,000,000 | 1,360,000,000 |
| Total NBK13B SPOT | | | | | | | | | 0.00 | 2,720,000,000 | 1,360,000,000 |
| Total For NBK13B | | | | | | | | | 0.00 | 2,720,000,000 | 1,360,000,000 |
| NBK14 On 26/06/2021 Spot Bond | | | 9.84000 | 98.64612 | 9.84000 | 98.64185 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK15/ On 11/02/2022 Spot Bond | | | 10.08000 | 98.62136 | 10.08000 | 98.59472 | | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.93244 | | | | 0.00 | 0 | 0 |
| Total NBK15B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK16/ On 12/02/2025 Spot Bond | | | 10.79000 | 96.85309 | 10.79000 | 96.82513 | | | | 0.00 | 0 | 860,000,000 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| NBK16I On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NBK16B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK16B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK17/ On 22/04/2026 Spot Bond | | | 10.96000 | 96.59358 | 10.96000 | 96.56542 | | | | 0.00 | 0 | 1,220,000,000 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.27395 | | | | 0.00 | 0 | 0 |
| Total NBK17B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK17B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18/ On 01/06/2020 Spot Bond | | | 9.81000 | 99.63948 | 9.81000 | 99.61341 | | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74335 | | | | 0.00 | 0 | 0 |
| Total NBK18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19/ On 01/06/2022 Spot Bond | | | 10.23000 | 98.87354 | 10.23000 | 98.84659 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19I On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.45717 | | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/ On 01/06/2026 Spot Bond | | | 10.68000 | 99.60759 | 10.68000 | 99.57927 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 98.54182 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-----------------------|-----------------------|
| NBK21/ On 21/07/2027 Spot Bond | | | 11.23000 | 96.40641 | 11.23000 | 96.37779 | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66886 | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | 0.00 | 0 | 0 |
| NBK22/ On 19/11/2022 Spot Bond | | | 9.46500 | 104.66117 | 9.46500 | 104.63488 | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.63864 | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | 0.00 | 0 | 0 |
| NBK23/ On 19/11/2025 Spot Bond | | | 10.88000 | 100.81728 | 10.88000 | 100.78826 | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.63651 | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | 0.00 | 0 | 0 |
| NBK24/ On 19/11/2027 Spot Bond | | | 11.13000 | 100.74854 | 11.13000 | 100.71889 | | | 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 | 101.83096 | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | 0.00 | 0 | 0 |
| NBK25/ On 17/02/2023 Spot Bond | | | 10.16000 | 107.02061 | 10.16000 | 106.99132 | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 103.04979 | | | 0.00 | 28,000,000,000 | 14,000,000,000 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 28,000,000,000 | 14,000,000,000 |
| Total For NBK25B | | | | | | | | | 0.00 | 28,000,000,000 | 14,000,000,000 |
| NBK26/ On 10/05/2023 Spot Bond | | | 100.00000 | 13.01753 | 100.00000 | 12.98887 | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.07201 | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| NBK27 On 10/05/2026 Spot Bond | | | 10.77000 | 104.56246 | 10.77000 | 104.53265 | | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.30416 | | | | 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 | 101.63714 | | | | 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 | 101.64304 | | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.70774 | | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.74465 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK32I On 26/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45067 | | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.01592 | | | | 0.00 | 0 | 500,000,000 |
| Total NBK33B SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For NBK33B | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| NBK34I On 10/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.90494 | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total For NBK34B | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| NBK35I On 10/05/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.94638 | | | | 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 | 101.99803 | | | | 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 | | | 9.30500 | 109.81755 | 9.30500 | 109.79042 | | | | 0.00 | 0 | 600,000,000 |
| Total NBK3A SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For NBK3A | | | | | | | | | | 0.00 | 0 | 600,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NBK4 On 28/10/2024 Spot Bond | | | 11.35500 | 41.14582 | 11.35500 | 41.13373 | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.15516 | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.77146 | | | 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 | 100.85903 | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69864 | | | 0.00 | 0 | 0 |
| Total NCLN77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 31/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.91282 | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.89914 | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 9.48346 | 100.00000 | 9.46049 | | | 0.00 | 0 | 0 |
| Total NCLN82/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.52500 | 104.37636 | 10.52500 | 104.34727 | | | 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 | 100.89441 | | | 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 | | | 10.56000 | 103.25876 | 10.56000 | 103.22990 | | | 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 | 100.89914 | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | 0.00 | 0 | 0 |

| 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 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.82169 | | | | 0.00 | 0 | 0 |
| Total NCLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82177 | | | | 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 | 100.90660 | | | | 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 | 100.91604 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.30456 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.35111 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.79439 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.42343 | | | | 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 | 99.99998 | | | | 0.00 | 0 | 0 |
| Total NED13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED13 | | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.49471 | | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2024 Spot Bond | | | 10.94500 | 100.76279 | 10.94500 | 102.02055 | | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2024 Spot Bond | | | | 100.00000 | 0.00000 | 98.27255 | | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NED17 On 14/10/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.30634 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.19460 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.72125 | | | | 0.00 | 0 | 0 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2020 Spot Bond | | | 11.73000 | 101.05101 | 11.73000 | 99.36245 | | | | 0.00 | 0 | 1,990,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41759 | | | | 0.00 | 0 | 0 |
| Total NED9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED9 | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | 9.44500 | 114.12861 | 9.44500 | 114.09999 | | | | 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 | 102.55380 | | | | 0.00 | 0 | 0 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 102.67653 | 13.50000 | 102.63988 | | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.35530 | | | | 0.00 | 0 | 0 |
| Total NHM003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM003 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB10 On 08/12/2016 Spot Bond | | | 2.27000 | 181.55106 | 2.27000 | 181.49148 | | | | 0.00 | 0 | 0 |
| Total NILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NILB11 On 31/01/2025 Spot Bond | | | 2.62500 | 104.43919 | 2.62500 | 120.25254 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 200.18243 | 3.45000 | 200.11658 | | | | 0.00 | 0 | 0 |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 3.01500 | 115.50503 | 3.01500 | 115.46476 | | | | 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 | | | 3.25000 | 159.71005 | 3.25000 | 152.04873 | | | | 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 | | | 3.16000 | 163.74785 | 3.16000 | 163.76685 | | | | 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 | | | 9.23000 | 100.44314 | 9.23000 | 100.41852 | | | | 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 | 60.47585 | 100.00000 | 60.35612 | | | | 0.00 | 0 | 0 |
| Total NPL10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NPL10U | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 9.86000 | 103.55072 | 9.86000 | 103.62235 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.46057 | | | | 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 | 101.43485 | | | | 0.00 | 0 | 0 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.66051 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51678 | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.42649 | | | 0.00 | 0 | 0 |
| Total NQ1A22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A22 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 10.06000 | 103.57975 | 10.06000 | 103.65008 | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.48630 | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 101.46915 | | | 0.00 | 0 | 0 |
| Total NQ1B16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B16 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.58392 | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 10.26000 | 103.60880 | 10.26000 | 103.67785 | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.50345 | | | 0.00 | 0 | 0 |
| Total NQ1C15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C15 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 101.51203 | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.65759 | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.82884 | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.53774 | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NQF1D On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.73451 | | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA01: On 30/11/2018 Spot Bond | | | 9.19500 | 108.16514 | 9.19500 | 108.13857 | | | | 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 | | | 9.96000 | 113.34344 | 9.96000 | 113.31351 | | | | 0.00 | 0 | 600,000,000 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 2.16500 | 182.23317 | 2.16500 | 182.17386 | | | | 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 | | | 11.53000 | 106.51798 | 11.53000 | 106.48536 | | | | 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 | 101.60190 | | | | 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 | 100.90849 | | | | 0.00 | 0 | 442,299,900 |
| Total NTC16 SPOT | | | | | | | | | | 0.00 | 0 | 442,299,900 |
| Total For NTC16 | | | | | | | | | | 0.00 | 0 | 442,299,900 |
| NTC17 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33713 | | | | 0.00 | 0 | 0 |
| Total NTC17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC17 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.32020 | | | | 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 | 99.95277 | | | | 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 | 101.54530 | | | | 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 | 101.89453 | | | | 0.00 | 0 | 0 |
| Total NYT102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT102 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| NYT13U On 28/05/2020 Spot Bond | | | 100.00000 | 20.89766 | 100.00000 | 20.84704 | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 21/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.68798 | | | 0.00 | 260,000,000 | 130,000,000 |
| Total OML02 SPOT | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total For OML02 | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| OML03 On 27/11/2019 Spot Bond | | | 10.38000 | 98.37730 | 10.38000 | 98.35025 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.08005 | | | 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 | | | 10.56000 | 98.92990 | 10.56000 | 100.99475 | | | 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 | | | 11.10000 | 100.37824 | 11.10000 | 100.34878 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2030 Spot Bond | | | 11.78000 | 98.27207 | 11.78000 | 99.37515 | | | 0.00 | 0 | 960,000,000 |
| Total OML07 SPOT | | | | | | | | | 0.00 | 0 | 960,000,000 |
| Total For OML07 | | | | | | | | | 0.00 | 0 | 960,000,000 |
| OML08 On 14/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.04602 | | | 0.00 | 3,200,000,000 | 1,600,000,000 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 3,200,000,000 | 1,600,000,000 |
| Total For OML08 | | | | | | | | | 0.00 | 3,200,000,000 | 1,600,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 11.09000 | 103.11003 | 11.09000 | 103.07980 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.68000 | 102.27709 | 11.68000 | 102.24554 | | | 0.00 | 0 | 940,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 940,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 940,000,000 |
| OTCA2U On 31/07/2016 Spot Bond | | | 100.00000 | 98.64865 | 100.00000 | 98.38275 | | | 0.00 | 0 | 0 |
| Total OTCA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OTCA2U | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| PMM21 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.26131 | | | 0.00 | 0 | 0 |
| Total PMM21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM21 | | | | | | | | | 0.00 | 0 | 0 |
| PMM23 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.19134 | | | 0.00 | 0 | 0 |
| Total PMM23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM23 | | | | | | | | | 0.00 | 0 | 0 |
| PMM24 On 07/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.07674 | | | 0.00 | 0 | 0 |
| Total PMM24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM24 | | | | | | | | | 0.00 | 0 | 0 |
| PMM25 On 07/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.14952 | | | 0.00 | 0 | 0 |
| Total PMM25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM25 | | | | | | | | | 0.00 | 0 | 0 |
| PMM26 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.76902 | | | 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 | 101.39170 | | | 0.00 | 0 | 0 |
| Total PMM27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM27 | | | | | | | | | 0.00 | 0 | 0 |
| PPC002 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 95.37565 | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | 0.00 | 0 | 0 |
| PPC003 On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.64554 | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | 0.00 | 0 | 0 |
| PPC004 On 30/06/2021 Spot Bond | | | 10.01500 | 101.34911 | 10.01500 | 101.32998 | | | 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 | 99.95591 | | | 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 | 99.95540 | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|---------------|
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 99.95429 | | | 0.00 | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1C On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 99.94951 | | | 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 | 99.94839 | | | 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 | 43.65719 | 9.01000 | 43.64668 | | | 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 | | | 7.50500 | 105.64219 | 7.50500 | 105.62070 | | 274,848,000,000,000.00 | 569,600,000,000 | 145,699,581,000 | |
| Total R159 SPOT | | | | | | | | '4,848,000,000,000.00 | 569,600,000,000 | 145,699,581,000 | |
| Total For R159 | | | | | | | | '4,848,000,000,000.00 | 569,600,000,000 | 145,699,581,000 | |
| R159P On 15/09/2016 Spot Bond | | | 7.33500 | 98.98551 | 7.33500 | 98.96582 | | | 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 | | | 8.74000 | 112.85489 | 8.78000 | 112.53783 | | 846,882,104,464,000.00 | 1,584,311,453,600 | 302,890,050,000 | |
| Total R186 SPOT | | | | | | | | 16,882,104,464,000.00 | 584,311,453,600 | 302,890,050,000 | |
| Total For R186 | | | | | | | | 16,882,104,464,000.00 | 584,311,453,600 | 302,890,050,000 | |
| R187P On 21/12/2026 Spot Bond | | | 8.93000 | 40.29409 | 8.93000 | 40.28447 | | | 0.00 | 0 | 0 |
| Total R187P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R187P | | | | | | | | | 0.00 | 0 | 0 |
| R188P On 21/12/2027 Spot Bond | | | 8.85000 | 37.24718 | 8.85000 | 37.23836 | | | 0.00 | 0 | 0 |
| Total R188P SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R188P | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Spot Bond | | | 1.76000 | 298.06435 | 1.76000 | 297.97063 | | 26,363,040,000,000.00 | 14,979,000,000 | 25,431,267,400 | |
| Total R197 SPOT | | | | | | | | 26,363,040,000,000.00 | 14,979,000,000 | 25,431,267,400 | |
| Total For R197 | | | | | | | | 26,363,040,000,000.00 | 14,979,000,000 | 25,431,267,400 | |
| R202 On 07/12/2033 Spot Bond | | | 1.81500 | 248.90629 | 1.81500 | 248.82764 | | 11,221,328,431,500.00 | 6,182,550,100 | 227,121,784,600 | |
| Total R202 SPOT | | | | | | | | 11,221,328,431,500.00 | 6,182,550,100 | 227,121,784,600 | |
| Total For R202 | | | | | | | | 11,221,328,431,500.00 | 6,182,550,100 | 227,121,784,600 | |
| R2023 On 28/02/2023 Spot Bond | | | 8.47000 | 99.52547 | 8.52000 | 99.26017 | | 977,202,920,000,000.00 | 233,436,000,000 | 653,336,500,000 | |
| Total R2023 SPOT | | | | | | | | '7,202,920,000,000.00 | 233,436,000,000 | 653,336,500,000 | |
| Total For R2023 | | | | | | | | '7,202,920,000,000.00 | 233,436,000,000 | 653,336,500,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| R203 On 15/09/2017 Spot Bond | | | 7.67000 | 103.58710 | 7.72500 | 103.50654 | | | 447,748,215,200,000.00 | 58,376,560,000 | 801,689,257,400 |
| Total R203 SPOT | | | | | | | | | 17,748,215,200,000.00 | 58,376,560,000 | 301,689,257,400 |
| Total For R203 | | | | | | | | | 17,748,215,200,000.00 | 58,376,560,000 | 301,689,257,400 |
| R2030 On 31/01/2030 Spot Bond | | | 9.18000 | 90.86041 | 9.18000 | 90.83800 | | | 646,341,200,000,000.00 | 179,340,000,000 | 679,271,659,900 |
| Total R2030 SPOT | | | | | | | | | 16,341,200,000,000.00 | 179,340,000,000 | 579,271,659,900 |
| Total For R2030 | | | | | | | | | 16,341,200,000,000.00 | 179,340,000,000 | 579,271,659,900 |
| R2032 On 31/03/2032 Spot Bond | | | 9.29500 | 94.07798 | 9.29500 | 94.05463 | | | 191,900,425,000,000.00 | 235,815,000,000 | 346,047,861,800 |
| Total R2032 SPOT | | | | | | | | | 11,900,425,000,000.00 | 235,815,000,000 | 346,047,861,800 |
| Total For R2032 | | | | | | | | | 11,900,425,000,000.00 | 235,815,000,000 | 346,047,861,800 |
| R2035 On 28/02/2035 Spot Bond | | | 9.37500 | 99.19521 | 9.37500 | 99.17064 | | | 198,231,250,000,000.00 | 234,478,000,000 | 496,337,000,000 |
| Total R2035 SPOT | | | | | | | | | 18,231,250,000,000.00 | 234,478,000,000 | 496,337,000,000 |
| Total For R2035 | | | | | | | | | 18,231,250,000,000.00 | 234,478,000,000 | 496,337,000,000 |
| R2037 On 31/01/2037 Spot Bond | | | 9.43000 | 91.51340 | 9.43000 | 91.49023 | | | 320,401,379,536,000.00 | 140,021,355,200 | 547,588,722,500 |
| Total R2037 SPOT | | | | | | | | | 20,401,379,536,000.00 | 140,021,355,200 | 547,588,722,500 |
| Total For R2037 | | | | | | | | | 20,401,379,536,000.00 | 140,021,355,200 | 547,588,722,500 |
| R204 On 21/12/2018 Spot Bond | | | 7.92000 | 100.92513 | 7.97500 | 100.78518 | | | 764,950,522,344,000.00 | 475,372,540,700 | 624,964,745,500 |
| Total R204 SPOT | | | | | | | | | 14,950,522,344,000.00 | 475,372,540,700 | 524,964,745,500 |
| Total For R204 | | | | | | | | | 14,950,522,344,000.00 | 475,372,540,700 | 524,964,745,500 |
| R2040 On 31/01/2040 Spot Bond | | | 9.47000 | 95.47973 | 9.47000 | 95.45546 | | | 244,371,403,684,000.00 | 342,594,657,200 | 473,663,000,000 |
| Total R2040 SPOT | | | | | | | | | 14,371,403,684,000.00 | 342,594,657,200 | 473,663,000,000 |
| Total For R2040 | | | | | | | | | 14,371,403,684,000.00 | 342,594,657,200 | 473,663,000,000 |
| R2044 On 31/01/2044 Spot Bond | | | 9.51500 | 92.46576 | 9.51500 | 92.44214 | | | 144,644,985,000,000.00 | 120,299,000,000 | 311,971,800,000 |
| Total R2044 SPOT | | | | | | | | | 14,644,985,000,000.00 | 120,299,000,000 | 311,971,800,000 |
| Total For R2044 | | | | | | | | | 14,644,985,000,000.00 | 120,299,000,000 | 311,971,800,000 |
| R2048 On 28/02/2048 Spot Bond | | | 9.51000 | 95.94039 | 9.51000 | 95.91630 | | | 313,251,391,000,000.00 | 243,244,100,000 | 1,088,151,617,300 |
| Total R2048 SPOT | | | | | | | | | 13,251,391,000,000.00 | 243,244,100,000 | 1,088,151,617,300 |
| Total For R2048 | | | | | | | | | 13,251,391,000,000.00 | 243,244,100,000 | 1,088,151,617,300 |
| R207 On 15/01/2020 Spot Bond | | | 8.13000 | 97.59763 | 8.18000 | 97.43033 | | | 422,219,680,000,000.00 | 297,936,000,000 | 737,483,102,100 |
| Total R207 SPOT | | | | | | | | | 22,219,680,000,000.00 | 297,936,000,000 | 737,483,102,100 |
| Total For R207 | | | | | | | | | 22,219,680,000,000.00 | 297,936,000,000 | 737,483,102,100 |
| R208 On 31/03/2021 Spot Bond | | | 8.28000 | 96.30377 | 8.33000 | 96.09853 | | | 181,175,509,160,000.00 | 142,654,047,000 | 670,942,164,500 |
| Total R208 SPOT | | | | | | | | | 11,175,509,160,000.00 | 142,654,047,000 | 570,942,164,500 |
| Total For R208 | | | | | | | | | 11,175,509,160,000.00 | 142,654,047,000 | 570,942,164,500 |
| R209 On 31/03/2036 Spot Bond | | | 9.29000 | 74.73750 | 9.32500 | 74.47244 | | | 892,392,700,000,000.00 | 526,630,000,000 | 1,038,988,086,400 |
| Total R209 SPOT | | | | | | | | | 12,392,700,000,000.00 | 526,630,000,000 | 1,038,988,086,400 |
| Total For R209 | | | | | | | | | 12,392,700,000,000.00 | 526,630,000,000 | 1,038,988,086,400 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R210 | On | 31/03/2028 | Spot Bond | | | 1.79000 | 187.76172 | 1.76000 | 188.26995 | | | 29,591,816,032,000.00 | 16,531,740,800 | 130,944,944,600 |
| Total R210 SPOT | | | | | | | | | | | | 29,591,816,032,000.00 | 16,531,740,800 | 130,944,944,600 |
| Total For R210 | | | | | | | | | | | | 29,591,816,032,000.00 | 16,531,740,800 | 130,944,944,600 |
| R211 | On | 31/01/2017 | Spot Bond | | | 1.55000 | 139.44690 | 1.55000 | 139.40381 | | | 474,300,000,000.00 | 306,000,000 | 150,570,000,000 |
| Total R211 SPOT | | | | | | | | | | | | 474,300,000,000.00 | 306,000,000 | 150,570,000,000 |
| Total For R211 | | | | | | | | | | | | 474,300,000,000.00 | 306,000,000 | 150,570,000,000 |
| R212 | On | 31/01/2022 | Spot Bond | | | 1.75000 | 145.71963 | 1.75000 | 145.67381 | | | 297,500,000,000.00 | 170,000,000 | 165,003,300,000 |
| Total R212 SPOT | | | | | | | | | | | | 297,500,000,000.00 | 170,000,000 | 165,003,300,000 |
| Total For R212 | | | | | | | | | | | | 297,500,000,000.00 | 170,000,000 | 165,003,300,000 |
| R213 | On | 28/02/2031 | Spot Bond | | | 9.17000 | 85.53521 | 9.21000 | 85.23636 | | | 130,742,780,811,000.00 | 123,308,918,300 | 749,084,338,700 |
| Total R213 SPOT | | | | | | | | | | | | 30,742,780,811,000.00 | 123,308,918,300 | 749,084,338,700 |
| Total For R213 | | | | | | | | | | | | 30,742,780,811,000.00 | 123,308,918,300 | 749,084,338,700 |
| R214 | On | 28/02/2041 | Spot Bond | | | 9.42500 | 74.79255 | 9.42500 | 74.77395 | | | 317,147,055,347,500.00 | 139,750,350,700 | 790,697,460,300 |
| Total R214 SPOT | | | | | | | | | | | | 17,147,055,347,500.00 | 139,750,350,700 | 790,697,460,300 |
| Total For R214 | | | | | | | | | | | | 17,147,055,347,500.00 | 139,750,350,700 | 790,697,460,300 |
| R230C | On | 15/09/2016 | Spot Bond | | | 7.33500 | 98.98551 | 7.33500 | 98.96582 | | | 0.00 | 0 | 0 |
| Total R230C SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R230C | | | | | | | | | | | | 0.00 | 0 | 0 |
| R330C | On | 21/12/2016 | Spot Bond | | | 7.38500 | 97.09260 | 7.38500 | 97.07353 | | | 0.00 | 0 | 0 |
| Total R330C SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R330C | | | | | | | | | | | | 0.00 | 0 | 0 |
| R331C | On | 21/06/2017 | Spot Bond | | | 7.85000 | 93.27339 | 7.85000 | 93.25377 | | | 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 | 89.69006 | 7.90000 | 89.67108 | | | 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 | 85.66823 | 8.29000 | 85.64922 | | | 0.00 | 0 | 0 |
| Total R333C SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R333C | | | | | | | | | | | | 0.00 | 0 | 0 |
| R334C | On | 21/12/2018 | Spot Bond | | | 8.27000 | 82.29660 | 8.27000 | 82.27838 | | | 0.00 | 0 | 0 |
| Total R334C SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R334C | | | | | | | | | | | | 0.00 | 0 | 0 |
| R335C | On | 21/06/2019 | Spot Bond | | | 8.25000 | 79.07286 | 8.25000 | 79.05539 | | | 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 | 75.96515 | 8.24000 | 75.94839 | | | 0.00 | 0 | 0 |
| Total R336C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R336C | | | | | | | | | 0.00 | 0 | 0 |
| R337C On 21/06/2020 Spot Bond | | | 8.54000 | 72.14365 | 8.54000 | 72.12717 | | | 0.00 | 0 | 0 |
| Total R337C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R337C | | | | | | | | | 0.00 | 0 | 0 |
| R338C On 21/12/2020 Spot Bond | | | 8.52000 | 69.24775 | 8.52000 | 69.23196 | | | 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 | 65.99802 | 8.65500 | 65.98274 | | | 0.00 | 0 | 0 |
| Total R339C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R339C | | | | | | | | | 0.00 | 0 | 0 |
| R340C On 21/12/2021 Spot Bond | | | 8.62500 | 63.35882 | 8.62500 | 63.34420 | | | 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 | 60.84266 | 8.59500 | 60.82868 | | | 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 | 58.44326 | 8.56500 | 58.42987 | | | 0.00 | 0 | 0 |
| Total R342C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R342C | | | | | | | | | 0.00 | 0 | 0 |
| R343C On 21/06/2023 Spot Bond | | | 8.52500 | 56.19184 | 8.52500 | 56.17902 | | | 0.00 | 0 | 0 |
| Total R343C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R343C | | | | | | | | | 0.00 | 0 | 0 |
| R344C On 21/12/2023 Spot Bond | | | 8.48500 | 54.04791 | 8.48500 | 54.03564 | | | 0.00 | 0 | 0 |
| Total R344C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R344C | | | | | | | | | 0.00 | 0 | 0 |
| R345C On 21/06/2024 Spot Bond | | | 9.13000 | 49.37718 | 9.13000 | 49.36514 | | | 0.00 | 0 | 0 |
| Total R345C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R345C | | | | | | | | | 0.00 | 0 | 0 |
| R346C On 21/12/2024 Spot Bond | | | 9.09000 | 47.37360 | 9.09000 | 47.36209 | | | 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 | 45.46873 | 9.05000 | 45.45773 | | | 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 | 43.65719 | 9.01000 | 43.64668 | | | 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 | 41.93390 | 8.97000 | 41.92385 | | | 0.00 | 0 | 0 |
| Total R349C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R349C | | | | | | | | | 0.00 | 0 | 0 |
| R350C On 21/12/2026 Spot Bond | | | 8.93000 | 40.29409 | 8.93000 | 40.28447 | | | 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 | 38.73326 | 8.89000 | 38.72405 | | | 0.00 | 0 | 0 |
| Total R351C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R351C | | | | | | | | | 0.00 | 0 | 0 |
| R352C On 21/12/2027 Spot Bond | | | 8.85000 | 37.24718 | 8.85000 | 37.23836 | | | 0.00 | 0 | 0 |
| Total R352C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R352C | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.71610 | | | 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 | 100.99551 | | | 0.00 | 0 | 0 |
| Total RCSB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB06 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 17/01/2017 Spot Bond | | | 100.00000 | 83.71122 | 100.00000 | 83.52602 | | | 0.00 | 0 | 0 |
| Total RCSB06/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB06/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22700 | | | 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 | 65.75373 | 100.00000 | 65.59444 | | | 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 | 51.44897 | 100.00000 | 51.32433 | | | 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 | 61.22808 | 100.00000 | 61.07975 | | | 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 | 90.70733 | 100.00000 | 90.48876 | | | | 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 | 29.66639 | 100.00000 | 29.59452 | | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSC3 On 18/10/2016 Spot Bond | | | 100.00000 | 85.17345 | 100.00000 | 84.98417 | | | | 0.00 | 0 | 0 |
| Total RCSC3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSC3U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF011 On 04/09/2017 Spot Bond | | | 100.00000 | 42.82108 | 100.00000 | 42.71066 | | | | 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 | 10.23373 | 100.00000 | 10.20505 | | | | 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 | 29.56840 | 100.00000 | 29.49215 | | | | 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 | 21.43348 | 100.00000 | 21.37821 | | | | 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 | 13.33800 | 100.00000 | 13.30360 | | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.03302 | | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72642 | | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51478 | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| RDFB0 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84733 | | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 27/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95721 | | | | 0.00 | 0 | 0 |
| Total RDFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.46810 | | | | 0.00 | 0 | 0 |
| Total RDFC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC26 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 02/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21816 | | | | 0.00 | 0 | 0 |
| Total RDFC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC28 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 23/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.75678 | | | | 0.00 | 0 | 0 |
| Total RDFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21973 | | | | 0.00 | 0 | 0 |
| Total RDFC31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC31 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.16137 | | | | 0.00 | 0 | 0 |
| Total RDFC32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC32 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23977 | | | | 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 | 101.58928 | | | | 0.00 | 0 | 0 |
| Total REB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | | 0.00 | 0 | 0 |
| REB02 On 21/05/2018 Spot Bond | | | 100.00000 | 30.57675 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 20,000,000,000 | 10,000,000,000 | |
| Total REB02 SPOT | | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 10,000,000,000 | |
| Total For REB02 | | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 10,000,000,000 | |
| REBC0 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.48628 | | | | 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 | 100.37073 | | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.65608 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RED20: On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.62380 | | | | 0.00 | 0 | 0 |
| Total RED202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED202 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.74642 | | | | 0.00 | 0 | 0 |
| Total RED203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED203 | | | | | | | | | | 0.00 | 0 | 0 |
| RES011 On 02/03/2018 Spot Bond | | | 100.00000 | 30.75294 | 100.00000 | 30.67844 | | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | | 0.00 | 0 | 0 |
| RES021 On 02/03/2019 Spot Bond | | | 100.00000 | 17.76346 | 100.00000 | 17.72043 | | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | | 0.00 | 0 | 0 |
| RES031 On 02/03/2020 Spot Bond | | | 100.00000 | 12.47951 | 100.00000 | 12.44928 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES041 On 02/03/2021 Spot Bond | | | 100.00000 | 10.40621 | 100.00000 | 10.38101 | | | | 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 | 102.23354 | | | | 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 | 102.00555 | | | | 0.00 | 0 | 0 |
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES24 On 09/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.15779 | | | | 0.00 | 0 | 0 |
| Total RES24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES24 | | | | | | | | | | 0.00 | 0 | 0 |
| RES27 On 21/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.25531 | | | | 0.00 | 0 | 0 |
| Total RES27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES27 | | | | | | | | | | 0.00 | 0 | 0 |
| RES29 On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.43949 | | | | 0.00 | 0 | 0 |
| Total RES29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES29 | | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.20140 | | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RES32 On 20/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22426 | | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 0 |
| RES33 On 12/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38970 | | | | 0.00 | 0 | 0 |
| Total RES33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES33 | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RP005 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.69208 | | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | | | | 0.00 | 0 | 0 |
| RP013 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.95807 | | | | 0.00 | 0 | 0 |
| Total RP013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP013 | | | | | | | | | | 0.00 | 0 | 0 |
| RP014 On 27/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 86.63413 | | | | 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 | 107.53581 | 12.35000 | 107.50041 | | | | 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 | 18.74454 | 100.00000 | 18.69913 | | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP01U On 31/08/2018 Spot Bond | | | 100.00000 | 15.38886 | 100.00000 | 15.35198 | | | | 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 | 83.33333 | 100.00000 | 83.14351 | | | | 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 | 14.82506 | 100.00000 | 14.71520 | | | | 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 | 95.72250 | 100.00000 | 95.48016 | | | | 0.00 | 0 | 0 |
| Total RPP09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP09U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| RPS00' On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.28756 | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | 0.00 | 0 | 0 |
| RPS00' On 30/04/2025 Spot Bond | | | | 100.00000 | 0.00000 | 58.85209 | | | 0.00 | 0 | 0 |
| Total RPS002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS002 | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 9.86500 | 102.97505 | 9.86500 | 102.94795 | | | 0.00 | 0 | 200,000,000 |
| Total RW21 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For RW21 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 10.25000 | 97.40788 | 10.25000 | 97.38128 | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 10.76000 | 97.78469 | 10.76000 | 97.75669 | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | 0.00 | 0 | 0 |
| SBK12 On 24/11/2016 Spot Bond | | | 8.68500 | 102.46003 | 8.68500 | 102.43635 | | | 0.00 | 0 | 0 |
| Total SBK12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12 | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | 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 | 101.85354 | | | 0.00 | 130,000,000 | 65,000,000 |
| Total SBK13 SPOT | | | | | | | | | 0.00 | 130,000,000 | 65,000,000 |
| Total For SBK13 | | | | | | | | | 0.00 | 130,000,000 | 65,000,000 |
| SBK14 On 01/12/2017 Spot Bond | | | 9.82500 | 101.22345 | 9.82500 | 101.19692 | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | | | 0.00 | 0 | 0 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.24131 | | | 0.00 | 0 | 0 |
| Total SBK15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK15 | | | | | | | | | 0.00 | 0 | 0 |
| SBK16 On 15/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.36697 | | | 0.00 | 0 | 0 |
| Total SBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK16 | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2024 Spot Bond | | | | 100.00000 | 0.00000 | 97.91343 | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 97.89946 | | | 0.00 | 420,000,000 | 210,000,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total For SBK18 | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00003 | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.69283 | | | 0.00 | 290,000,000 | 155,000,000 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 290,000,000 | 155,000,000 |
| Total For SBK20 | | | | | | | | | 0.00 | 290,000,000 | 155,000,000 |
| SBK21 On 28/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.62937 | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.82162 | | | 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 | | | 12.12000 | 99.52012 | 12.12000 | 99.48831 | | | 0.00 | 0 | 1,915,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 1,915,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 1,915,000,000 |
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.57776 | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 0 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 10.98306 | 100.00000 | 10.95645 | | | 0.00 | 0 | 0 |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SBK25 On 25/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 99.99950 | | | 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 | | | 12.07000 | 103.67087 | 12.07000 | 103.63768 | | | 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 | | | 9.57500 | 100.62043 | 9.57500 | 100.59472 | | | 0.00 | 0 | 2,420,000,000 |
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 2,420,000,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 2,420,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 9.12500 | 102.03681 | 9.12500 | 102.01207 | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25991 | | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | | 0.00 | 0 | 0 |
| SBN51 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.53758 | | | | 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 | | | 8.67500 | 103.26968 | 8.67500 | 103.24585 | | | | 0.00 | 0 | 0 |
| Total SBS13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS13 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS16 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.19801 | | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.58656 | | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 9.76500 | 102.48869 | 9.76500 | 102.46199 | | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 10.68000 | 98.16324 | 10.68000 | 98.13549 | | | | 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 | 101.83226 | | | | 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 | 101.89959 | | | | 0.00 | 6,629,600,000 | 3,165,000,000 |
| Total SBS23 SPOT | | | | | | | | | | 0.00 | 6,629,600,000 | 3,165,000,000 |
| Total For SBS23 | | | | | | | | | | 0.00 | 6,629,600,000 | 3,165,000,000 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.08102 | | | | 0.00 | 0 | 400,000,000 |
| Total SBS24 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For SBS24 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| SBS25 On 24/05/2019 Spot Bond | | | 9.33500 | 100.36267 | 9.33500 | 100.33779 | | | | 0.00 | 0 | 200,000,000 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| SBS26U On 28/02/2017 Spot Bond | | | 100.00000 | 61.94127 | 100.00000 | 61.80343 | | | | 0.00 | 0 | 0 |
| Total SBS26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS26U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS27 On 20/02/2024 Spot Bond | | | 10.42000 | 102.86098 | 10.42000 | 102.83228 | | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS28 On 23/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.01080 | | | | 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 | | | 9.20500 | 99.74960 | 9.20500 | 99.72508 | | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 10.69000 | 86.43182 | 10.69000 | 86.40736 | | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.11518 | | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 10.88000 | 94.26676 | 10.88000 | 94.23948 | | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65174 | | | | 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 | 100.83369 | | | | 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 | | | 10.58000 | 100.93452 | 10.58000 | 100.90624 | | | | 0.00 | 0 | 1,450,000,000 |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| SBS35 On 29/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.03906 | | | | 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 | 99.83580 | | | | 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 | | | 9.39000 | 95.78803 | 9.39000 | 95.76389 | | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|--------------------|
| SBS38 On 29/01/2025 Spot Bond | | | 10.46000 | 92.33062 | 10.46000 | 92.30475 | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | 0.00 | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 11.46000 | 88.04095 | 11.46000 | 88.01400 | | | 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 | | | 10.10000 | 95.58649 | 10.10000 | 95.56090 | | | 0.00 | 0 | 580,000,000 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.59608 | | | 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 | | | 10.16000 | 101.18177 | 10.16000 | 101.15453 | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 10.86000 | 100.86673 | 10.86000 | 100.83774 | | | 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 | | | 11.03000 | 100.83240 | 11.03000 | 100.80298 | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | 0.00 | 0 | 0 |
| SBS44 On 15/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.67977 | | | 0.00 | 0 | 0 |
| Total SBS44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS44 | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.72736 | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 9.93000 | 108.13647 | 9.93000 | 108.10768 | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.76359 | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.06000 | 116.71522 | 3.06000 | 274.98613 | | 368,424,000,000.00 | | 120,400,000 | 60,200,000 |
| Total SBSI11 SPOT | | | | | | | | 368,424,000,000.00 | | 120,400,000 | 60,200,000 |
| Total For SBSI11 | | | | | | | | 368,424,000,000.00 | | 120,400,000 | 60,200,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SBSI12 On 31/01/2017 Spot Bond | | | 2.52000 | 137.44153 | 2.52000 | 138.71415 | | | | 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 | 91.78599 | 100.00000 | 91.55731 | | | | 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 | | | 3.36500 | 202.39270 | 3.36500 | 202.63134 | | | | 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 | 43.06555 | 100.00000 | 42.96122 | | | | 0.00 | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM10U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.49651 | | | | 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 | 87.82816 | 100.00000 | 87.61905 | | | | 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 | | | | 179.94824 | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI05 On 31/01/2017 Spot Bond | | | 3.20000 | 123.27386 | 3.20000 | 138.23467 | | | | 0.00 | 0 | 0 |
| Total SHI05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI05 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-----------------------|
| SHPCB On 03/04/2017 Spot Bond | | | 6.50000 | 102.01237 | 6.50000 | 101.99454 | | | 0.00 | 0 | 0 |
| Total SHPCBU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHPCBU | | | | | | | | | 0.00 | 0 | 0 |
| SHS01 On 15/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.40439 | | | 0.00 | 0 | 0 |
| Total SHS01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS01 | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52065 | | | 0.00 | 140,000,000 | 70,000,000 |
| Total SHS04 SPOT | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For SHS04 | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| SHS05 On 29/06/2017 Spot Bond | | | 9.22500 | 100.22051 | 9.22500 | 100.19582 | | | 0.00 | 0 | 10,000,000,000 |
| Total SHS05 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For SHS05 | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| SHS05/ On 29/06/2017 Spot Bond | | | 8.75000 | 100.63377 | 8.75000 | 100.61023 | | | 0.00 | 0 | 0 |
| Total SHS05/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS05/R203 | | | | | | | | | 0.00 | 0 | 0 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.06766 | | | 0.00 | 0 | 17,400,000 |
| Total SHS06 SPOT | | | | | | | | | 0.00 | 0 | 17,400,000 |
| Total For SHS06 | | | | | | | | | 0.00 | 0 | 17,400,000 |
| SHS11L On 19/11/2016 Spot Bond | | | 100.00000 | 93.87755 | 100.00000 | 93.63868 | | | 0.00 | 0 | 0 |
| Total SHS11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SHS12 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.03292 | | | 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 | 100.93436 | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | 0.00 | 0 | 0 |
| SHS17L On 30/09/2016 Spot Bond | | | 100.00000 | 86.92568 | 100.00000 | 86.72447 | | | 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 | 93.19280 | 100.00000 | 92.96213 | | | 0.00 | 0 | 0 |
| Total SHS18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS18U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SHS19 On 10/09/2017 Spot Bond | | | 9.32500 | 104.66085 | 9.32500 | 104.63493 | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.06608 | | | 0.00 | 0 | 60,000,000 |
| Total SHS22 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For SHS22 | | | | | | | | | 0.00 | 0 | 60,000,000 |
| SHS23 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.65378 | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.67468 | | | 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 | | | 10.23000 | 99.44256 | 10.23000 | 99.41546 | | | 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 | 100.67468 | | | 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 | 100.89672 | | | 0.00 | 0 | 0 |
| Total SHS28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS28 | | | | | | | | | 0.00 | 0 | 0 |
| SHS29I On 03/12/2018 Spot Bond | | | 100.00000 | 23.30376 | 100.00000 | 23.24731 | | | 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 | | | 8.75500 | 104.31956 | 8.75500 | 104.29465 | | | 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 | | | 9.77500 | 101.90330 | 9.77500 | 101.87658 | | | 0.00 | 0 | 0 |
| Total SLI3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI3 | | | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 9.12500 | 102.03681 | 9.12500 | 102.01207 | | | 0.00 | 0 | 3,870,400,000 |
| Total SNT01 SPOT | | | | | | | | | 0.00 | 0 | 3,870,400,000 |
| Total For SNT01 | | | | | | | | | 0.00 | 0 | 3,870,400,000 |
| SNT02 On 12/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.35436 | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| SNT03 On 12/04/2023 Spot Bond | | | 11.22000 | 48.05412 | 11.22000 | 105.85210 | | | 0.00 | 0 | 1,500,000,000 |
| Total SNT03 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For SNT03 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.51198 | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72371 | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA5 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.48633 | | | 0.00 | 0 | 0 |
| Total SPDA5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA5 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.52062 | | | 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 | 101.35124 | | | 0.00 | 340,000,000 | 170,000,000 |
| Total SPDA7 SPOT | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For SPDA7 | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| SPDA8 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.39209 | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.78802 | | | 0.00 | 0 | 0 |
| Total SPG001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG001 | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.21074 | | | 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 | | | 10.00500 | 96.27426 | 10.00500 | 96.24859 | | | 0.00 | 0 | 4,005,000,000 |
| Total SSA06 SPOT | | | | | | | | | 0.00 | 0 | 4,005,000,000 |
| Total For SSA06 | | | | | | | | | 0.00 | 0 | 4,005,000,000 |
| SSN00 On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.38993 | | | 0.00 | 340,000,000 | 170,000,000 |
| Total SSN001 SPOT | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For SSN001 | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| SSN00 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74451 | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| SSN00: On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.99997 | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total SSN003 SPOT | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total For SSN003 | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| SSN00: On 31/03/2021 Spot Bond | | | 9.90000 | 90.56335 | 9.90000 | 90.53945 | | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 31/03/2021 Spot Bond | | | 9.90000 | 90.56335 | 9.90000 | 90.53945 | | | | 0.00 | 0 | 19,200,000,000 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 19,200,000,000 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 19,200,000,000 |
| SSN00: On 15/01/2020 Spot Bond | | | 9.60000 | 93.41291 | 9.60000 | 93.38911 | | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 18/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89052 | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total SSN008 SPOT | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For SSN008 | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| SSN00: On 15/09/2017 Spot Bond | | | 8.60500 | 102.58684 | 8.60500 | 102.56336 | | | | 0.00 | 0 | 0 |
| Total SSN009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN009 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 31/01/2025 Spot Bond | | | 2.64500 | 118.40768 | 2.64500 | 118.81899 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2018 Spot Bond | | | 9.61500 | 97.35565 | 9.61500 | 97.33068 | | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 26/08/2018 Spot Bond | | | 8.50000 | 101.38751 | 8.50000 | 101.38080 | | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 10.80000 | 99.13493 | 10.80000 | 99.10644 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.23398 | | | | 0.00 | 0 | 0 |
| Total SSN018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN018 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 28/02/2031 Spot Bond | | | 11.08000 | 73.60995 | 11.08000 | 73.58850 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| SSN02: On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.09224 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.16827 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73322 | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total For SSN027 | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| SSN02: On 16/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 94.04036 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.39624 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.55096 | | | | 0.00 | 0 | 3,000,000,000 |
| Total SSN030 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For SSN030 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| SSN03: On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.94908 | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total For SSN033 | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| SSN03: On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.36191 | | | | 0.00 | 480,000,000 | 240,000,000 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 480,000,000 | 240,000,000 |
| Total For SSN034 | | | | | | | | | | 0.00 | 480,000,000 | 240,000,000 |
| SSN03: On 17/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.76841 | | | | 0.00 | 480,000,000 | 240,000,000 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 480,000,000 | 240,000,000 |
| Total For SSN035 | | | | | | | | | | 0.00 | 480,000,000 | 240,000,000 |
| SSN03: On 18/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN036 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 01/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.46733 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SY128: On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.51045 | | | | 0.00 | 0 | 0 |
| Total SY1286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1286 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| SY1287 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.31169 | | | 0.00 | 0 | 0 |
| Total SY1287 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1287 | | | | | | | | | 0.00 | 0 | 0 |
| SY1299 On 28/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93710 | | | 0.00 | 0 | 0 |
| Total SY1299 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1299 | | | | | | | | | 0.00 | 0 | 0 |
| SY1307 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.97265 | | | 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 | 0.00000 | 98.88788 | | | 0.00 | 0 | 0 |
| Total SY1308 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1308 | | | | | | | | | 0.00 | 0 | 0 |
| SY1309 On 27/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95873 | | | 0.00 | 0 | 0 |
| Total SY1309 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1309 | | | | | | | | | 0.00 | 0 | 0 |
| SY1310 On 26/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.07208 | | | 0.00 | 0 | 0 |
| Total SY1310 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1310 | | | | | | | | | 0.00 | 0 | 0 |
| SY1311 On 04/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.79311 | | | 0.00 | 0 | 0 |
| Total SY1311 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1311 | | | | | | | | | 0.00 | 0 | 0 |
| SY1312 On 19/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.19432 | | | 0.00 | 0 | 0 |
| Total SY1312 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1312 | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.73000 | 98.48609 | 9.73000 | 98.46053 | | 303,576,000,000.00 | | 31,200,000 | 1,575,600,000 |
| Total SZ25 SPOT | | | | | | | | 303,576,000,000.00 | | 31,200,000 | 1,575,600,000 |
| Total For SZ25 | | | | | | | | 303,576,000,000.00 | | 31,200,000 | 1,575,600,000 |
| T12A10 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.51204 | | | 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 | 101.57206 | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | 0.00 | 0 | 0 |
| T12A12 On 21/02/2048 Spot Bond | | | 9.83000 | 93.85494 | 9.83000 | 101.75234 | | | 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 | 101.52188 | | | | 0.00 | 0 | 0 |
| Total T13A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.58486 | | | | 0.00 | 0 | 210,000,000 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| T13A12 On 21/08/2020 Spot Bond | | | 9.73000 | 103.44294 | 9.73000 | 106.65215 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A13 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.46227 | | | | 0.00 | 0 | 0 |
| Total T13A13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A13 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A14 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52188 | | | | 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 | 101.58146 | | | | 0.00 | 0 | 0 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 9.83000 | 105.24259 | 9.83000 | 105.18650 | | | | 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 | 101.10611 | | | | 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 | 100.79363 | | | | 0.00 | 0 | 0 |
| Total TFS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS122 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.34606 | | | | 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 | 100.46058 | | | | 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 | 100.47021 | | | | 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 | 101.57936 | | | | 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 | 99.93611 | | | | 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 | 101.42673 | | | | 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 | | | 7.70500 | 99.95780 | 7.70500 | 99.93671 | | | | 0.00 | 0 | 0 |
| Total TFS84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS84 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.16712 | | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.35691 | | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.83000 | 100.16711 | 7.83000 | 100.14620 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16505 | | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16975 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.39000 | 93.14713 | 7.39000 | 100.13814 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.16505 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.16975 | | | | 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 | 93.34958 | 7.16000 | 100.13391 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.17895 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17820 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.19619 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19376 | | | | 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 | 100.26704 | | | | 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 | 100.25868 | | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.16486 | | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.17087 | | | | 0.00 | 0 | 0 |
| Total TH11A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A3 On 18/07/2018 Spot Bond | | | 8.73000 | 100.18593 | 8.73000 | 100.16267 | | | | 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 | 99.98438 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH11Aε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.16974 | | | | 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 | | | 9.44500 | 88.30526 | 9.44500 | 97.95014 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 99.87531 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Aε On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.16974 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.17931 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.17725 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.17650 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.19581 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.19506 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.18850 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.25400 | | | | 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 | 100.25474 | | | | 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 | 100.25102 | | | | 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 | 101.49489 | | | | 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 | 101.53777 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | 9.78000 | 101.02845 | 9.78000 | 102.30430 | | | | 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 | 101.51204 | | | | 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 | 101.57206 | | | | 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 | | | 9.69000 | 100.65433 | 9.69000 | 100.62817 | | | | 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 | 101.50347 | | | | 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 | 101.57206 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/02/2048 Spot Bond | | | 9.80000 | 86.50065 | 9.80000 | 99.65176 | | | | 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 | 101.64921 | | | | 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 | 101.64921 | | | | 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 | 101.64921 | | | 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 | 101.64921 | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.78629 | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.78629 | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.78629 | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.78458 | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.34238 | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 102.34238 | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.49071 | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 102.33212 | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.47260 | | | 0.00 | 0 | 0 |
| Total TH13A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51033 | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| TH13A3 On 21/08/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.57198 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A4 On 21/08/2020 Spot Bond | | | 9.93000 | 99.64346 | 9.93000 | 101.95040 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A5 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.47431 | | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A6 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51205 | | | | 0.00 | 0 | 0 |
| Total TH13A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.58055 | | | | 0.00 | 0 | 270,000,000 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| TH13A8 On 21/08/2020 Spot Bond | | | 9.82000 | 102.11879 | 9.82000 | 103.46044 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A9 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.46227 | | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.64911 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.65082 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.67502 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B4 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.64101 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.76903 | | | | 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 | 101.78273 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.76000 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.79398 | | | | 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 | 102.33353 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.33353 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.35308 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.32773 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A11: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.16430 | | | | 0.00 | 0 | 0 |
| Total TH9A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A12: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.17274 | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 20,000,000,000 | 10,000,000,000 |
| THE8A: On 18/04/2036 Spot Bond | | | 101.06155 | 5.88388 | 101.06155 | 5.86950 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| THE8B On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8C On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8D On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A6 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A7 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.18400 | | | | 0.00 | 0 | 0 |
| Total THE9B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.20739 | | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.26047 | | | | 0.00 | 0 | 0 |
| Total THE9D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 9.90000 | 91.18422 | 9.90000 | 91.12381 | | | | 0.00 | 0 | 10,000,000,000 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-------------|-----------------------|-----------------------|
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 15.92646 | 100.00000 | 15.89632 | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | 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 | | | 8.60500 | 102.59016 | 8.60500 | 102.56668 | | | 0.00 | 0 | 49,321,257,282 |
| Total TN17 SPOT | | | | | | | | | 0.00 | 0 | 49,321,257,282 |
| Total For TN17 | | | | | | | | | 0.00 | 0 | 49,321,257,282 |
| TN17/R On 14/11/2017 Spot Bond | | | 100.00000 | 42.44603 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TN17/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN17/R203 | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 9.68000 | 106.45786 | 9.68000 | 106.43053 | | 106,913,664,000,000.00 | | 11,044,800,000 | 33,436,000,000 |
| Total TN20 SPOT | | | | | | | | 106,913,664,000,000.00 | | 11,044,800,000 | 33,436,000,000 |
| Total For TN20 | | | | | | | | 106,913,664,000,000.00 | | 11,044,800,000 | 33,436,000,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 17.12110 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TN20/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20/R208 | | | | | | | | | 0.00 | 0 | 0 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 3.62235 | 100.00000 | 3.61357 | | | 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 | | | 10.24000 | 105.16939 | 10.24000 | 105.14085 | | 327,680,000,000.00 | | 32,000,000 | 19,731,800,000 |
| Total TN23 SPOT | | | | | | | | 327,680,000,000.00 | | 32,000,000 | 19,731,800,000 |
| Total For TN23 | | | | | | | | 327,680,000,000.00 | | 32,000,000 | 19,731,800,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 13.15398 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| TN25 On 19/08/2025 Spot Bond | | | 10.85000 | 96.44090 | 10.85000 | 96.41290 | | | 0.00 | 0 | 26,200,000,000 |
| Total TN25 SPOT | | | | | | | | | 0.00 | 0 | 26,200,000,000 |
| Total For TN25 | | | | | | | | | 0.00 | 0 | 26,200,000,000 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 13.56614 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TN25/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN25/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN27 On 14/11/2027 Spot Bond | | | 10.85500 | 89.18087 | 10.85500 | 89.15526 | | | 0.00 | 0 | 9,420,000,000 |
| Total TN27 SPOT | | | | | | | | | 0.00 | 0 | 9,420,000,000 |
| Total For TN27 | | | | | | | | | 0.00 | 0 | 9,420,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.46281 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TN27/R186 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 TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 11.30000 | 97.46930 | 11.30000 | 97.44003 | | | 0.00 | 0 | 2,900,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 124.06843 | 8.00000 | 8.00000 | | | 0.00 | 0 | 0 |
| Total TN30/R2030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN30/R2030 | | | | | | | | | 0.00 | 0 | 0 |
| TN40 On 09/10/2040 Spot Bond | | | 11.54500 | 96.70458 | 11.54500 | 96.67493 | | | 0.00 | 0 | 800,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 800,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 103.13805 | 10.75000 | 10.75000 | | | 0.00 | 0 | 0 |
| Total TN40/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN40/R214 | | | | | | | | | 0.00 | 0 | 0 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.34465 | | | 0.00 | 100,000,000 | 65,131,200 |
| Total TNF18 SPOT | | | | | | | | | 0.00 | 100,000,000 | 65,131,200 |
| Total For TNF18 | | | | | | | | | 0.00 | 100,000,000 | 65,131,200 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.98504 | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ2 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.60639 | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ4 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ5 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ5 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.27091 | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ7 On 15/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.71802 | | | 0.00 | 0 | 0 |
| Total TORQ7 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 TORQ7 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.75619 | | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ8 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.81341 | | | | 0.00 | 0 | 0 |
| Total TORQ9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ9 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 110.60000 | 10.00000 | 110.57100 | | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.51236 | | | | 0.00 | 0 | 0 |
| Total TPDA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA02 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.48697 | | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.33784 | | | | 0.00 | 0 | 300,000,000 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| TPDA0: On 30/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.34882 | | | | 0.00 | 0 | 0 |
| Total TPDA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA06 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 30/11/2020 Spot Bond | | | 9.83000 | 100.32068 | 9.83000 | 100.29452 | | | | 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 | 99.86623 | 10.00000 | 99.83951 | | | | 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 | 99.86957 | 9.75000 | 99.84350 | | | | 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 | 9.87172 | 100.00000 | 9.84628 | | | | 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 | 100.98997 | | | | 0.00 | 0 | 0 |
| Total TRA2A1 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 TRA2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.03535 | | | | 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 | | | 10.08000 | 99.66389 | 10.08000 | 99.63711 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.10736 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.25118 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.58210 | | | | 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 | 100.96892 | | | | 0.00 | 0 | 0 |
| Total TRAA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.01885 | | | | 0.00 | 380,000,000 | 190,000,000 |
| Total TRAA2 SPOT | | | | | | | | | | 0.00 | 380,000,000 | 190,000,000 |
| Total For TRAA2 | | | | | | | | | | 0.00 | 380,000,000 | 190,000,000 |
| TRAA3 On 14/06/2024 Spot Bond | | | 100.00000 | 8.52519 | 100.00000 | 8.50454 | | | | 0.00 | 0 | 0 |
| Total TRAA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA3U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4 On 14/06/2024 Spot Bond | | | 100.00000 | 9.07827 | 100.00000 | 9.05627 | | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.04658 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.41011 | 100.00000 | 9.38731 | | | | 0.00 | 0 | 0 |
| Total TRAB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.05213 | | | | 0.00 | 0 | 0 |
| Total TRAC1 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 TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.68664 | 100.00000 | 9.66317 | | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.20723 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2024 Spot Bond | | | 100.00000 | 13.06037 | 100.00000 | 13.02874 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.54963 | | | | 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 | 16.76595 | 100.00000 | 16.72534 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01 On 31/07/2019 Spot Bond | | | 100.00000 | 15.39899 | 100.00000 | 15.36168 | | | | 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 | 2.78082 | 100.00000 | 2.77408 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 18/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.53628 | | | | 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 | 98.97633 | | | | 0.00 | 0 | 0 |
| Total TSP196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP196 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.45785 | | | | 0.00 | 0 | 0 |
| Total TSP197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP197 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP19 On 27/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.17685 | | | | 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 | 97.52748 | | | | 0.00 | 0 | 0 |
| Total TSP199 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 TSP199 | | | | | | | | | 0.00 | 0 | 0 |
| TSP200 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.21547 | | | 0.00 | 0 | 0 |
| Total TSP200 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP200 | | | | | | | | | 0.00 | 0 | 0 |
| TSP201 On 04/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.79156 | | | 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 | 95.76666 | | | 0.00 | 0 | 0 |
| Total TSP202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP202 | | | | | | | | | 0.00 | 0 | 0 |
| TSP203 On 16/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.48335 | | | 0.00 | 0 | 0 |
| Total TSP203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP203 | | | | | | | | | 0.00 | 0 | 0 |
| TSP204 On 01/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.18753 | | | 0.00 | 0 | 0 |
| Total TSP204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP204 | | | | | | | | | 0.00 | 0 | 0 |
| TSP205 On 02/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.00276 | | | 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 | 94.82625 | | | 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 | 93.78612 | | | 0.00 | 0 | 300,000,000 |
| Total TSP207 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For TSP207 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| TSP208 On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.65809 | | | 0.00 | 0 | 0 |
| Total TSP208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP208 | | | | | | | | | 0.00 | 0 | 0 |
| TSP209 On 11/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 93.48389 | | | 0.00 | 0 | 0 |
| Total TSP209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP209 | | | | | | | | | 0.00 | 0 | 0 |
| TSP210 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 93.15575 | | | 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 | 92.86081 | | | 0.00 | 0 | 300,000,000 |
| Total TSP211 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For TSP211 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| TSP212 On 22/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.80426 | | | | 0.00 | 0 | 0 |
| Total TSP212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP212 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP213 On 22/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.60233 | | | | 0.00 | 0 | 0 |
| Total TSP213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP213 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP214 On 05/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.45503 | | | | 0.00 | 0 | 0 |
| Total TSP214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP214 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP215 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.28705 | | | | 0.00 | 0 | 0 |
| Total TSP215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP215 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP216 On 19/01/2017 Spot Bond | | | 100.00000 | 67.34317 | 100.00000 | 67.21915 | | | | 0.00 | 0 | 6,000,000,000 |
| Total TSP216 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For TSP216 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| TSP217 On 20/07/2017 Spot Bond | | | 100.00000 | 50.57297 | 100.00000 | 50.47702 | | | | 0.00 | 0 | 3,000,000,000 |
| Total TSP217 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For TSP217 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 18.52874 | 100.00000 | 18.48385 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC14 On 28/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.93957 | | | | 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 | 101.20228 | | | | 0.00 | 0 | 0 |
| Total TWC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC162 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.34798 | | | | 0.00 | 0 | 0 |
| Total TWC164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC164 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.20392 | | | | 0.00 | 0 | 0 |
| Total TWC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC169 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30750 | | | | 0.00 | 0 | 0 |
| Total TWC170 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 TWC170 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.04493 | | | | 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 | 99.93347 | | | | 0.00 | 0 | 0 |
| Total TWC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC172 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 15/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.62411 | | | | 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 | 101.58299 | | | | 0.00 | 0 | 0 |
| Total TWC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC174 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 19/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.34630 | | | | 0.00 | 0 | 0 |
| Total TWC175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC175 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.32493 | | | | 0.00 | 0 | 0 |
| Total TWC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC177 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.28351 | | | | 0.00 | 0 | 0 |
| Total TWC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC179 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.19794 | | | | 0.00 | 0 | 0 |
| Total TWC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC181 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.81996 | | | | 0.00 | 0 | 0 |
| Total TWC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC182 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 12/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.69611 | | | | 0.00 | 0 | 0 |
| Total TWC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC183 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 12/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.27987 | | | | 0.00 | 0 | 0 |
| Total TWC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC185 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 25/07/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.25991 | | | | 0.00 | 0 | 0 |
| Total TWCJ26 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 TWCJ26 | | | | | | | | | | 0.00 | 0 | 0 |
| TWCJ2 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35910 | | | | 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 | 102.09881 | | | | 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 | 101.27828 | | | | 0.00 | 0 | 0 |
| Total TWCM27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCM27 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.73000 | 107.75577 | 9.73000 | 107.72795 | | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 10.73000 | 107.67279 | 10.73000 | 107.64221 | | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 0 |
| VJA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.68337 | 100.00000 | 7.66816 | | | | 0.00 | 0 | 0 |
| Total VJA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.51711 | 100.00000 | 7.49891 | | | | 0.00 | 0 | 0 |
| Total VJA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 7.79428 | 100.00000 | 7.77540 | | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 8.15231 | 100.00000 | 8.13256 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.12061 | 100.00000 | 10.08902 | | | | 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 | 7.51193 | 100.00000 | 7.49707 | | | | 0.00 | 0 | 0 |
| Total VJB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB01U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.43301 | 100.00000 | 7.41499 | | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VJB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 7.59917 | 100.00000 | 7.58075 | | | | 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 | 7.94058 | 100.00000 | 7.92134 | | | | 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 | 9.86320 | 100.00000 | 9.83242 | | | | 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 | 99.82038 | | | | 0.00 | 0 | 0 |
| Total VKC14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC14 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC15 On 05/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.08287 | | | | 0.00 | 0 | 0 |
| Total VKC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC15 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC16 On 29/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.57834 | | | | 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 | 29.74145 | 100.00000 | 29.66941 | | | | 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 | 101.87696 | | | | 0.00 | 0 | 0 |
| Total VKE03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE03 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE05 On 28/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.67020 | | | | 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 | 101.84961 | | | | 0.00 | 0 | 0 |
| Total VKE06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE06 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.16371 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.66433 | | | | 0.00 | 0 | 0 |
| Total VKE08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VKE08 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.22958 | 100.00000 | 7.21527 | | | | 0.00 | 0 | 0 |
| Total VPA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.20435 | 100.00000 | 7.18689 | | | | 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 | 8.84648 | 100.00000 | 8.82505 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 4.62879 | 100.00000 | 4.61758 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 9.91610 | 100.00000 | 9.88514 | | | | 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 | 7.05816 | 100.00000 | 7.04417 | | | | 0.00 | 0 | 0 |
| Total VPB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.12023 | 100.00000 | 7.10298 | | | | 0.00 | 0 | 0 |
| Total VPB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.04180 | 100.00000 | 9.01990 | | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 4.41705 | 100.00000 | 4.40635 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 9.59992 | 100.00000 | 9.56995 | | | | 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 | 0.00085 | 100.00000 | 0.00085 | | | | 0.00 | 0 | 0 |
| Total WRS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS1U | | | | | | | | | | 0.00 | 0 | 0 |
| WS05 On 01/08/2018 Spot Bond | | | 2.09000 | 244.52081 | 2.09000 | 244.44165 | | | | 0.00 | 0 | 0 |
| Total WS05 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 WS05 | | | | | | | | | 0.00 | 0 | 0 |
| WSP2 On 28/05/2017 Spot Bond | | | 8.19500 | 102.06391 | 8.19500 | 102.04164 | | | 0.00 | 0 | 2,000,000,000 |
| Total WSP2 SPOT | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For WSP2 | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| WSP3 On 28/05/2019 Spot Bond | | | 8.52500 | 102.59852 | 8.52500 | 102.57525 | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 8.80500 | 102.04571 | 8.80500 | 102.02183 | | | 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 | | | 9.04500 | 101.24804 | 9.04500 | 101.22371 | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 7.92000 | 78.11825 | 7.92000 | 78.10177 | | | 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 | 86.69834 | 100.00000 | 86.49289 | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 51,712,564,155,583,000.00 | 849,251,099,600 | 392,255,571,482 |
| Total for SPOT : | | | | | | | | | 51,712,564,155,583,000.00 | 849,251,099,600 | 392,255,571,482 |
| Total Futures | | | | | | | | | 51,712,564,418,098,000.00 | 849,251,102,237 | 392,256,328,890 |
| Total Options | | | | | | | | | 0.00 | 0 | 68,330 |
| Grand Total: | | | | | | | | | 51,712,564,418,098,000.00 | 849,251,102,237 | 392,256,397,220 |