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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/08/2016

| 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 03/11/2016 Bond Future | | | 10.07780 | 80.39975 | 10.01688 | 80.81321 | | | 0.00 | 0 | 8,789 |
| ES33 On 02/02/2017 Bond Future | | | 10.14509 | 81.96056 | 10.08202 | 82.38327 | | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | | | 10.20079 | 79.82957 | 10.13543 | 80.26287 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 8,789 |
| ES33 On 03/11/2016 Bond Future | 11.30 | Call | | | 8,068.74000 | 8.06874 | 7,655,280 | | 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 | | | 8,126.66000 | 8.12666 | 7,713,200 | | 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 | | | 8,010.75000 | 8.01075 | 7,597,290 | | 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 02/02/2017 Bond Future | 10.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.59 | Call | | | 3,311.10000 | 3.31110 | 2,888,390 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.59 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | 10.60 | Call | | | 3,374.19000 | 3.37419 | 2,951,480 | | 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 | | | 3,437.20000 | 3.43720 | 3,014,490 | | 0.00 | 0 | 0 |
| ES33 On 04/05/2017 Bond Future | 10.56 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| ES33 | On | 04/05/2017 | Bond Future | 10.54 | Call | | | 2,626.23000 | 2.62623 | 2,192,930 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.54 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.55 | Call | | | 2,689.48000 | 2.68948 | 2,256,180 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.55 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.56 | Call | | | 2,752.66000 | 2.75266 | 2,319,360 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 8,789 |
| ES42 | On | 03/11/2016 | Bond Future | | | 10.18522 | 85.09250 | 10.12433 | 85.57346 | | | 0.00 | 0 | 8,777 |
| ES42 | On | 02/02/2017 | Bond Future | | | 10.24764 | 86.74465 | 10.18470 | 87.23639 | | | 0.00 | 0 | 0 |
| ES42 | On | 04/05/2017 | Bond Future | | | 10.30299 | 84.24334 | 10.23785 | 84.74710 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 8,777 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 8,777 |
| I2025 | On | 03/11/2016 | Bond Future | | | 130.26970 | 130.26970 | 130.18355 | 130.18355 | | | 2,084,315.20 | 16 | 3,094 |
| Total I2025 Future | | | | | | | | | | | | 2,084,315.20 | 16 | 3,094 |
| 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 | | | 973.55000 | 0.97355 | 1,059,700 | | 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 | | | 963.55000 | 0.96355 | 1,049,700 | | 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 | | | 953.55000 | 0.95355 | 1,039,700 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 2,084,315.20 | 16 | 3,094 |
| I2033 | On | 03/11/2016 | Bond Future | | | 108.57553 | 108.57553 | 108.58734 | 108.58734 | | | 0.00 | 0 | 4,275 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 4,275 |
| I2033 | On | 03/11/2016 | Bond Future | 109.18 | Put | | | 592.66000 | 0.59266 | 604,470 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.16 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/11/2016 | Bond Future | 109.16 | Put | | | 572.66000 | 0.57266 | 584,470 | | 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 | | | 582.66000 | 0.58266 | 594,470 | | 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 | 4,275 |
| I2038 | On | 03/11/2016 | Bond Future | | | 136.24736 | 136.24736 | 136.72945 | 136.72945 | | | 0.00 | 0 | 20,808 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 20,808 |
| I2038 | On | 03/11/2016 | Bond Future | 136.31 | Call | | | 419.45000 | 0.41945 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.31 | Put | | | 0.00000 | 0.00000 | 62,640 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.32 | Call | | | 409.45000 | 0.40945 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.32 | Put | | | 0.00000 | 0.00000 | 72,640 | | 0.00 | 0 | 0 |
| I2038 | On | 03/11/2016 | Bond Future | 136.33 | Call | | | 399.45000 | 0.39945 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| I2038 | On | 03/11/2016 | Bond Future | 136.33 | Put | | | 0.00000 | 0.00000 | 82,640 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 20,808 |
| I2046 | On | 03/11/2016 | Bond Future | | | 135.64723 | 135.64723 | 135.95430 | 135.95430 | | | 0.00 | 0 | 17,253 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 17,253 |
| 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 | | | 1,115.70000 | 1.11570 | 1,422,770 | | 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 | | | 1,125.70000 | 1.12570 | 1,432,770 | | 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 | | | 1,135.70000 | 1.13570 | 1,442,770 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 17,253 |
| I2050 | On | 03/11/2016 | Bond Future | | | 144.95767 | 144.95767 | 146.18239 | 146.18239 | | | 0.00 | 0 | 21,628 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 21,628 |
| 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 | | | 3,337.61000 | 3.33761 | 4,562,330 | | 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 | | | 3,347.61000 | 3.34761 | 4,572,330 | | 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 | | | 3,357.61000 | 3.35761 | 4,582,330 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 21,628 |
| R186 | On | 03/11/2016 | Bond Future | | | 8.54801 | 117.04133 | 8.48631 | 117.49054 | | 8.81 | 1,638,578.62 | 14 | 94,667 |
| R186 | On | 02/02/2017 | Bond Future | | | 8.57491 | 114.00988 | 8.51051 | 114.46960 | | 8.94 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | | | 8.58956 | 116.32594 | 8.52217 | 116.79780 | | 8.72 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 1,638,578.62 | 14 | 94,667 |
| R186 | On | 03/11/2016 | Bond Future | 9.71 | Call | | | 8,556.85000 | 8.55685 | 8,117,200 | 9.39 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.71 | Put | | | 78.82000 | 0.07882 | 88,380 | 9.39 | 883,800.00 | 10,000 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.20 | Call | | | 5,422.27000 | 5.42227 | 5,018,050 | 9.22 | 0.00 | 0 | 1,425 |
| R186 | On | 03/11/2016 | Bond Future | 9.20 | Put | | | 369.61000 | 0.36961 | 414,600 | 9.22 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.40 | Call | | | 6,626.94000 | 6.62694 | 6,203,800 | 9.33 | 0.00 | 0 | 1,425 |
| R186 | On | 03/11/2016 | Bond Future | 9.40 | Put | | | 213.14000 | 0.21314 | 239,210 | 9.33 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.66 | Call | | | 8,242.55000 | 8.24255 | 7,804,750 | 9.39 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.66 | Put | | | 93.77000 | 0.09377 | 105,180 | 9.39 | 1,051,800.00 | 10,000 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.96 | Call | | | 4,065.94000 | 4.06594 | 3,696,750 | 9.08 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.96 | Put | | | 677.82000 | 0.67782 | 757,840 | 9.08 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.97 | Call | | | 4,119.69000 | 4.11969 | 3,748,730 | 9.08 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.97 | Put | | | 661.53000 | 0.66153 | 739,780 | 9.08 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R186 | On | 03/11/2016 | Bond Future | 9.10 | Call | | | 4,842.38000 | 4.84238 | 4,450,960 | 9.16 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 9.10 | Put | | | 479.11000 | 0.47911 | 536,900 | 9.16 | 0.00 | 0 | 108 |
| R186 | On | 03/11/2016 | Bond Future | 8.90 | Call | | | 3,748.40000 | 3.74840 | 3,390,350 | 9.04 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.90 | Put | | | 781.82000 | 0.78182 | 872,980 | 9.04 | 0.00 | 0 | 5,092 |
| R186 | On | 03/11/2016 | Bond Future | 8.95 | Call | | | 4,012.27000 | 4.01227 | 3,644,870 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 03/11/2016 | Bond Future | 8.95 | Put | | | 694.26000 | 0.69426 | 776,070 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Call | | | 3,976.91000 | 3.97691 | 3,668,300 | 9.12 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Put | | | 1,860.16000 | 1.86016 | 2,011,270 | 9.12 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Put | | | 1,912.07000 | 1.91207 | 2,066,570 | 9.11 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Call | | | 3,932.90000 | 3.93290 | 3,625,980 | 9.12 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Put | | | 1,885.97000 | 1.88597 | 2,038,770 | 9.12 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Call | | | 2,481.77000 | 2.48177 | 2,243,210 | 8.92 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Put | | | 3,060.03000 | 3.06003 | 3,281,190 | 8.92 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Call | | | 4,381.63000 | 4.38163 | 4,058,240 | 9.17 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.50 | Call | | | 7,450.39000 | 7.45039 | 7,052,020 | 9.53 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.50 | Put | | | 655.93000 | 0.65593 | 717,280 | 9.53 | 0.00 | 0 | 6,500 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Call | | | 3,889.13000 | 3.88913 | 3,583,910 | 9.11 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Put | | | 1,639.19000 | 1.63919 | 1,775,520 | 9.17 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 6,903.91000 | 6.90391 | 6,515,170 | 9.47 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 770.66000 | 0.77066 | 841,640 | 9.47 | 0.00 | 0 | 750 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Put | | | 2,313.33000 | 2.31333 | 2,472,030 | 8.94 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.91 | Call | | | 4,968.48000 | 4.96848 | 4,653,960 | 8.95 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.91 | Put | | | 2,288.70000 | 2.28870 | 2,446,040 | 8.95 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Call | | | 4,881.87000 | 4.88187 | 4,570,080 | 8.94 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Put | | | 2,338.18000 | 2.33818 | 2,498,250 | 8.94 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Call | | | 4,925.09000 | 4.92509 | 4,611,930 | 8.94 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 1,935,600.00 | 20,000 | 16,800 |
| Total For R186 | | | | | | | | | | | | 3,574,178.62 | 20,014 | 111,467 |
| R197 | On | 03/11/2016 | Bond Future | | | 304.37418 | 304.37418 | 303.84794 | 303.84794 | | | 0.00 | 0 | 1,479 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 1,479 |
| R197 | On | 03/11/2016 | Bond Future | 303.56 | Call | | | 287.94000 | 0.28794 | 814,180 | | 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 | | | 277.94000 | 0.27794 | 804,180 | | 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 | | | 267.94000 | 0.26794 | 794,180 | | 0.00 | 0 | 0 |
| R197 | On | 03/11/2016 | Bond Future | 303.58 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 1,479 |
| R202 | On | 03/11/2016 | Bond Future | | | 251.49786 | 251.49786 | 252.20152 | 252.20152 | | | 0.00 | 0 | 36,215 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 36,215 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R202 | On | 03/11/2016 | Bond Future | 253.85 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.85 | Put | | | 1,648.48000 | 1.64848 | 2,352,140 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.86 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.86 | Put | | | 1,658.48000 | 1.65848 | 2,362,140 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.87 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/11/2016 | Bond Future | 253.87 | Put | | | 1,668.48000 | 1.66848 | 2,372,140 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 36,215 |
| R2023 | On | 03/11/2016 | Bond Future | | | 8.24701 | 99.05152 | 8.18461 | 99.34993 | | 6.60 | 18,027,376.64 | 182 | 15,035 |
| R2023 | On | 02/02/2017 | Bond Future | | | 8.27082 | 100.97428 | 8.20478 | 101.28001 | | 6.35 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | | | 8.27107 | 99.08987 | 8.20098 | 99.40421 | | 6.31 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 18,027,376.64 | 182 | 15,035 |
| R2023 | On | 03/11/2016 | Bond Future | 9.73 | Call | | | 7,080.38000 | 7.08038 | 6,783,370 | 7.00 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.73 | Put | | | 10.84000 | 0.01084 | 12,240 | 7.00 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.74 | Call | | | 7,123.56000 | 7.12356 | 6,826,490 | 7.00 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.74 | Put | | | 10.38000 | 0.01038 | 11,720 | 7.00 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.75 | Call | | | 7,166.72000 | 7.16672 | 6,869,590 | 7.00 | 0.00 | 0 | 0 |
| R2023 | On | 03/11/2016 | Bond Future | 9.75 | Put | | | 9.93000 | 0.00993 | 11,210 | 7.00 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Call | | | 3,611.40000 | 3.61140 | 3,371,110 | 6.57 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Put | | | 674.30000 | 0.67430 | 739,740 | 6.57 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Call | | | 3,645.33000 | 3.64533 | 3,404,140 | 6.57 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Put | | | 663.58000 | 0.66358 | 728,120 | 6.57 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Call | | | 3,577.58000 | 3.57758 | 3,338,190 | 6.56 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Put | | | 685.16000 | 0.68516 | 751,500 | 6.56 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Put | | | 1,371.94000 | 1.37194 | 1,477,450 | 6.43 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.60 | Call | | | 3,129.47000 | 3.12947 | 2,919,700 | 6.44 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.60 | Put | | | 1,356.42000 | 1.35642 | 1,460,990 | 6.44 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Call | | | 3,158.03000 | 3.15803 | 2,947,310 | 6.44 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Put | | | 1,341.05000 | 1.34105 | 1,444,670 | 6.44 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Call | | | 3,101.04000 | 3.10104 | 2,892,210 | 6.43 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 18,027,376.64 | 182 | 15,035 |
| R203 | On | 03/11/2016 | Bond Future | | | 7.47157 | 101.84523 | 7.39488 | 101.90784 | | 0.90 | 0.00 | 0 | 30,318 |
| R203 | On | 02/02/2017 | Bond Future | | | 7.33079 | 103.82234 | 7.21815 | 103.88777 | | 0.63 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | | | 6.58826 | 101.75567 | 6.39135 | 101.82492 | | 0.38 | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | | | 0.00 | 0 | 30,318 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Call | | | 1,170.06000 | 1.17006 | 1,107,660 | 0.98 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.84 | Put | | | 0.70000 | 0.00070 | 0,910 | 0.98 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Call | | | 1,178.05000 | 1.17805 | 1,115,630 | 0.98 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.85 | Put | | | 0.67000 | 0.00067 | 0,860 | 0.98 | 0.00 | 0 | 0 |

| 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 | 03/11/2016 | Bond Future | 8.86 | Call | | | 1,186.03000 | 1.18603 | 1,123,600 | 0.98 | 0.00 | 0 | 0 |
| R203 | On | 03/11/2016 | Bond Future | 8.86 | Put | | | 0.63000 | 0.00063 | 0,810 | 0.98 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Call | | | 352.00000 | 0.35200 | 304,120 | 0.64 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Put | | | 72.62000 | 0.07262 | 90,170 | 0.64 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Call | | | 356.24000 | 0.35624 | 308,090 | 0.64 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Put | | | 71.08000 | 0.07108 | 88,360 | 0.64 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Call | | | 360.75000 | 0.36075 | 312,340 | 0.64 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Put | | | 69.80000 | 0.06980 | 86,820 | 0.64 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Call | | | 239.46000 | 0.23946 | 191,860 | 0.38 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Put | | | 57.26000 | 0.05726 | 78,910 | 0.38 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Call | | | 242.26000 | 0.24226 | 194,430 | 0.38 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Put | | | 56.55000 | 0.05655 | 77,970 | 0.38 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Call | | | 244.78000 | 0.24478 | 196,680 | 0.38 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Put | | | 55.56000 | 0.05556 | 76,710 | 0.38 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | | | 0.00 | 0 | 30,318 |
| R2030 | On | 03/11/2016 | Bond Future | | | 8.91570 | 95.12115 | 8.84929 | 95.60786 | | | 0.00 | 0 | 30,334 |
| R2030 | On | 02/02/2017 | Bond Future | | | 8.94748 | 92.96164 | 8.87868 | 93.45935 | | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | | | 8.97264 | 94.85043 | 8.90127 | 95.36053 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 30,334 |
| R2030 | On | 03/11/2016 | Bond Future | 9.33 | Call | | | 3,444.98000 | 3.44498 | 2,958,270 | | 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 | | | 3,514.75000 | 3.51475 | 3,028,040 | | 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 | | | 3,584.45000 | 3.58445 | 3,097,740 | | 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 | 02/02/2017 | Bond Future | 9.29 | Call | | | 2,921.67000 | 2.92167 | 2,423,960 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.29 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.30 | Call | | | 2,991.11000 | 2.99111 | 2,493,400 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.31 | Call | | | 3,060.48000 | 3.06048 | 2,562,770 | | 0.00 | 0 | 0 |
| R2030 | On | 02/02/2017 | Bond Future | 9.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.33 | Call | | | 3,007.20000 | 3.00720 | 2,497,100 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.34 | Call | | | 3,075.73000 | 3.07573 | 2,565,630 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.32 | Call | | | 2,938.60000 | 2.93860 | 2,428,500 | | 0.00 | 0 | 0 |
| R2030 | On | 04/05/2017 | Bond Future | 9.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 30,334 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 | On | 03/11/2016 | Bond Future | | | 9.03869 | 94.38072 | 8.97751 | 94.86212 | | 12.61 | 0.00 | 0 | 13,093 |
| R2032 | On | 02/02/2017 | Bond Future | | | 9.07433 | 96.21301 | 9.01106 | 96.70527 | | 12.36 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | | | 9.09980 | 94.00650 | 9.03428 | 94.51104 | | 12.67 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 13,093 |
| R2032 | On | 03/11/2016 | Bond Future | 10.28 | Call | | | 9,615.22000 | 9.61522 | 9,143,490 | 13.39 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.28 | Put | | | 93.09000 | 0.09309 | 102,760 | 13.39 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.29 | Call | | | 9,679.79000 | 9.67979 | 9,207,730 | 13.39 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.29 | Put | | | 90.13000 | 0.09013 | 99,470 | 13.39 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.30 | Call | | | 9,744.37000 | 9.74437 | 9,272,000 | 13.39 | 0.00 | 0 | 0 |
| R2032 | On | 03/11/2016 | Bond Future | 10.30 | Put | | | 87.25000 | 0.08725 | 96,280 | 13.39 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.51 | Call | | | 5,492.31000 | 5.49231 | 5,129,040 | 12.74 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.51 | Put | | | 1,709.41000 | 1.70941 | 1,838,400 | 12.74 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.52 | Call | | | 5,543.01000 | 5.54301 | 5,178,270 | 12.75 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.52 | Put | | | 1,686.56000 | 1.68656 | 1,814,080 | 12.75 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 5,593.88000 | 5.59388 | 5,227,670 | 12.75 | 0.00 | 0 | 0 |
| R2032 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 1,663.97000 | 1.66397 | 1,790,020 | 12.75 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.44 | Call | | | 5,767.11000 | 5.76711 | 5,426,510 | 13.00 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.44 | Put | | | 2,704.56000 | 2.70456 | 2,868,500 | 13.00 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Call | | | 5,813.58000 | 5.81358 | 5,471,650 | 13.01 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Put | | | 2,677.38000 | 2.67738 | 2,839,990 | 13.01 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 5,859.92000 | 5.85992 | 5,516,650 | 13.02 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 2,650.15000 | 2.65015 | 2,811,420 | 13.02 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 13,093 |
| R2035 | On | 03/11/2016 | Bond Future | | | 9.11955 | 99.51069 | 9.05841 | 100.04362 | | | 0.00 | 0 | 4,315 |
| R2035 | On | 02/02/2017 | Bond Future | | | 9.15722 | 101.44229 | 9.09405 | 101.98718 | | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | | | 9.18209 | 98.99628 | 9.11681 | 99.55465 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 4,315 |
| R2035 | On | 03/11/2016 | Bond Future | 9.58 | Call | | | 4,408.91000 | 4.40891 | 3,875,980 | | 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 | | | 4,490.47000 | 4.49047 | 3,957,540 | | 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 | | | 4,327.24000 | 4.32724 | 3,794,310 | | 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 | 02/02/2017 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.52 | Call | | | 3,586.98000 | 3.58698 | 3,042,090 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.52 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.50 | Call | | | 3,423.06000 | 3.42306 | 2,878,170 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.51 | Call | | | 3,505.07000 | 3.50507 | 2,960,180 | | 0.00 | 0 | 0 |

| 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 | 04/05/2017 | Bond Future | 9.53 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.54 | Call | | | 3,535.76000 | 3.53576 | 2,977,390 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.54 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.55 | Call | | | 3,616.95000 | 3.61695 | 3,058,580 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.55 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.53 | Call | | | 3,454.46000 | 3.45446 | 2,896,090 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 4,315 |
| R2037 | On | 03/11/2016 | Bond Future | | | 9.18691 | 96.02424 | 9.12586 | 96.55599 | | 14.14 | 0.00 | 0 | 40,431 |
| R2037 | On | 02/02/2017 | Bond Future | | | 9.22109 | 93.63187 | 9.15811 | 94.17552 | | 14.51 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | | | 9.24961 | 95.53431 | 9.18457 | 96.09137 | | 14.28 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 40,431 |
| R2037 | On | 03/11/2016 | Bond Future | 10.36 | Put | | | 150.90000 | 0.15090 | 165,770 | 14.97 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.37 | Call | | | 10,119.31000 | 10.11931 | 9,601,990 | 14.97 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.37 | Put | | | 146.50000 | 0.14650 | 160,930 | 14.97 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.35 | Call | | | 9,981.35000 | 9.98135 | 9,464,940 | 14.97 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.35 | Put | | | 155.41000 | 0.15541 | 170,750 | 14.97 | 0.00 | 0 | 0 |
| R2037 | On | 03/11/2016 | Bond Future | 10.36 | Call | | | 10,050.33000 | 10.05033 | 9,533,450 | 14.97 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 6,162.60000 | 6.16260 | 5,760,790 | 14.85 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 1,962.72000 | 1.96272 | 2,104,560 | 14.85 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 6,217.73000 | 6.21773 | 5,814,340 | 14.86 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 1,937.17000 | 1.93717 | 2,077,430 | 14.86 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 6,272.81000 | 6.27281 | 5,867,850 | 14.87 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 1,911.69000 | 1.91169 | 2,050,380 | 14.87 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Call | | | 6,449.94000 | 6.44994 | 6,074,690 | 14.56 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Put | | | 3,140.86000 | 3.14086 | 3,322,670 | 14.56 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Call | | | 6,500.68000 | 6.50068 | 6,123,990 | 14.57 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Put | | | 3,110.28000 | 3.11028 | 3,290,650 | 14.57 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Call | | | 6,551.26000 | 6.55126 | 6,173,130 | 14.57 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Put | | | 3,079.66000 | 3.07966 | 3,258,590 | 14.57 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 40,431 |
| R204 | On | 03/11/2016 | Bond Future | | | 7.69004 | 103.64171 | 7.62884 | 103.75988 | | 2.17 | 0.00 | 0 | 28,913 |
| R204 | On | 02/02/2017 | Bond Future | | | 7.66526 | 101.61287 | 7.59429 | 101.73493 | | 1.98 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | | | 7.57539 | 103.67688 | 7.49103 | 103.80391 | | 1.70 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 28,913 |
| R204 | On | 03/11/2016 | Bond Future | 9.21 | Call | | | 2,997.54000 | 2.99754 | 2,879,520 | 2.32 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.21 | Put | | | 0.92000 | 0.00092 | 1,070 | 2.32 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.22 | Call | | | 3,016.07000 | 3.01607 | 2,898,050 | 2.32 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.22 | Put | | | 0.86000 | 0.00086 | 1,010 | 2.32 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R204 | On | 03/11/2016 | Bond Future | 9.23 | Call | | | 3,034.60000 | 3.03460 | 2,916,570 | 2.32 | 0.00 | 0 | 0 |
| R204 | On | 03/11/2016 | Bond Future | 9.23 | Put | | | 0.81000 | 0.00081 | 0,950 | 2.32 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Call | | | 1,332.40000 | 1.33240 | 1,232,590 | 2.06 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Put | | | 161.12000 | 0.16112 | 183,370 | 2.06 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Call | | | 1,346.09000 | 1.34609 | 1,245,900 | 2.07 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Put | | | 157.86000 | 0.15786 | 179,730 | 2.07 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Call | | | 1,359.82000 | 1.35982 | 1,259,260 | 2.07 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Put | | | 154.65000 | 0.15465 | 176,150 | 2.07 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Call | | | 954.79000 | 0.95479 | 869,440 | 1.72 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Put | | | 340.96000 | 0.34096 | 382,640 | 1.72 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Call | | | 965.26000 | 0.96526 | 879,470 | 1.73 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Put | | | 336.48000 | 0.33648 | 377,720 | 1.73 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Call | | | 975.46000 | 0.97546 | 889,220 | 1.73 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Put | | | 331.74000 | 0.33174 | 372,530 | 1.73 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 28,913 |
| R2040 | On | 03/11/2016 | Bond Future | | | 9.21143 | 100.40857 | 9.15039 | 100.98280 | | 14.87 | 0.00 | 0 | 3,584 |
| R2040 | On | 02/02/2017 | Bond Future | | | 9.24514 | 97.85099 | 9.18222 | 98.43795 | | 15.27 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | | | 9.27332 | 99.83927 | 9.20841 | 100.44050 | | 15.03 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 3,584 |
| R2040 | On | 03/11/2016 | Bond Future | 9.71 | Put | | | 917.25000 | 0.91725 | 1,006,820 | 15.28 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.69 | Call | | | 5,851.02000 | 5.85102 | 5,370,100 | 15.26 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.69 | Put | | | 957.28000 | 0.95728 | 1,050,590 | 15.26 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.70 | Call | | | 5,917.74000 | 5.91774 | 5,434,940 | 15.27 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.70 | Put | | | 937.08000 | 0.93708 | 1,028,510 | 15.27 | 0.00 | 0 | 0 |
| R2040 | On | 03/11/2016 | Bond Future | 9.71 | Call | | | 5,984.70000 | 5.98470 | 5,500,040 | 15.28 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.60 | Call | | | 6,231.66000 | 6.23166 | 5,812,900 | 15.58 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.60 | Put | | | 2,438.36000 | 2.43836 | 2,606,560 | 15.58 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.58 | Call | | | 6,117.66000 | 6.11766 | 5,702,480 | 15.56 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.58 | Put | | | 2,500.49000 | 2.50049 | 2,672,270 | 15.56 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.59 | Call | | | 6,174.56000 | 6.17456 | 5,757,580 | 15.57 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.59 | Put | | | 2,469.26000 | 2.46926 | 2,639,240 | 15.57 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Put | | | 3,363.77000 | 3.36377 | 3,554,340 | 15.37 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Call | | | 7,143.45000 | 7.14345 | 6,735,810 | 15.35 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Put | | | 3,429.87000 | 3.42987 | 3,623,460 | 15.35 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Call | | | 7,197.63000 | 7.19763 | 6,788,480 | 15.36 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Put | | | 3,396.68000 | 3.39668 | 3,588,760 | 15.36 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Call | | | 7,251.96000 | 7.25196 | 6,841,300 | 15.37 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 3,584 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044 | On | 03/11/2016 | Bond Future | | | 9.23559 | 97.54533 | 9.17969 | 98.07891 | | 15.64 | 0.00 | 0 | 18,597 |
| R2044 | On | 02/02/2017 | Bond Future | | | 9.26843 | 95.05740 | 9.21086 | 95.60278 | | 16.07 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | | | 9.29595 | 96.98881 | 9.23659 | 97.54766 | | 15.84 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 18,597 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Call | | | 11,008.17000 | 11.00817 | 10,488,700 | 16.55 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.43 | Put | | | 182.99000 | 0.18299 | 197,100 | 16.55 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Call | | | 10,862.34000 | 10.86234 | 10,343,740 | 16.55 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.41 | Put | | | 193.46000 | 0.19346 | 208,440 | 16.55 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Call | | | 10,935.25000 | 10.93525 | 10,416,210 | 16.55 | 0.00 | 0 | 0 |
| R2044 | On | 03/11/2016 | Bond Future | 10.42 | Put | | | 188.16000 | 0.18816 | 202,700 | 16.55 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 2,070.49000 | 2.07049 | 2,199,910 | 16.56 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 7,118.62000 | 7.11862 | 6,705,590 | 16.54 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 2,124.00000 | 2.12400 | 2,256,350 | 16.54 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 7,178.63000 | 7.17863 | 6,764,130 | 16.55 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 2,097.21000 | 2.09721 | 2,228,090 | 16.55 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 7,238.57000 | 7.23857 | 6,822,610 | 16.56 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Put | | | 3,453.15000 | 3.45315 | 3,626,810 | 16.22 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Call | | | 7,464.38000 | 7.46438 | 7,077,820 | 16.23 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Put | | | 3,420.21000 | 3.42021 | 3,592,500 | 16.23 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Call | | | 7,354.44000 | 7.35444 | 6,970,630 | 16.21 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Put | | | 3,486.36000 | 3.48636 | 3,661,400 | 16.21 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Call | | | 7,409.34000 | 7.40934 | 7,024,150 | 16.22 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 18,597 |
| R2048 | On | 03/11/2016 | Bond Future | | | 9.21169 | 96.93147 | 9.16088 | 97.43112 | | 16.29 | 0.00 | 0 | 61,284 |
| R2048 | On | 02/02/2017 | Bond Future | | | 9.24637 | 98.81300 | 9.19402 | 99.32392 | | 16.01 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | | | 9.26983 | 96.37714 | 9.21591 | 96.90063 | | 16.51 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 61,284 |
| R2048 | On | 03/11/2016 | Bond Future | 10.37 | Call | | | 10,969.96000 | 10.96996 | 10,483,680 | 17.23 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.37 | Put | | | 217.84000 | 0.21784 | 231,210 | 17.23 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.38 | Call | | | 11,043.99000 | 11.04399 | 10,557,310 | 17.23 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.38 | Put | | | 212.01000 | 0.21201 | 224,980 | 17.23 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.39 | Call | | | 11,118.01000 | 11.11801 | 10,630,940 | 17.23 | 0.00 | 0 | 0 |
| R2048 | On | 03/11/2016 | Bond Future | 10.39 | Put | | | 206.32000 | 0.20632 | 218,900 | 17.23 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 7,441.85000 | 7.44185 | 7,049,570 | 16.48 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 2,162.67000 | 2.16267 | 2,281,310 | 16.48 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 7,503.25000 | 7.50325 | 7,109,630 | 16.49 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 2,135.45000 | 2.13545 | 2,252,750 | 16.49 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 7,564.79000 | 7.56479 | 7,169,850 | 16.50 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 2,108.53000 | 2.10853 | 2,224,510 | 16.50 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R2048 On 04/05/2017 Bond Future | 9.65 | Call | | | 7,649.01000 | 7.64901 | 7,284,650 | 16.88 | | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | 9.65 | Put | | | 3,573.41000 | 3.57341 | 3,732,540 | 16.88 | | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | 9.66 | Call | | | 7,705.25000 | 7.70525 | 7,339,620 | 16.89 | | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | 9.66 | Put | | | 3,539.39000 | 3.53939 | 3,697,250 | 16.89 | | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | 9.67 | Call | | | 7,761.92000 | 7.76192 | 7,395,040 | 16.90 | | 0.00 | 0 | 0 |
| R2048 On 04/05/2017 Bond Future | 9.67 | Put | | | 3,505.96000 | 3.50596 | 3,662,570 | 16.90 | | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 61,284 |
| R207 On 03/11/2016 Bond Future | | | 7.86759 | 100.55860 | 7.80313 | 100.73556 | | 3.35 | | 0.00 | 0 | 52,265 |
| R207 On 02/02/2017 Bond Future | | | 7.86499 | 98.86792 | 7.79379 | 99.04989 | | 3.16 | | 0.00 | 0 | 0 |
| R207 On 04/05/2017 Bond Future | | | 7.83430 | 100.87633 | 7.75475 | 101.06439 | | 2.86 | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 52,265 |
| R207 On 03/11/2016 Bond Future | 7.95 | Call | | | 833.92000 | 0.83392 | 718,500 | 3.34 | | 0.00 | 0 | 0 |
| R207 On 03/11/2016 Bond Future | 7.95 | Put | | | 431.28000 | 0.43128 | 492,820 | 3.34 | | 0.00 | 0 | 0 |
| R207 On 03/11/2016 Bond Future | 7.93 | Call | | | 800.90000 | 0.80090 | 687,900 | 3.34 | | 0.00 | 0 | 0 |
| R207 On 03/11/2016 Bond Future | 7.93 | Put | | | 452.97000 | 0.45297 | 516,930 | 3.34 | | 0.00 | 0 | 0 |
| R207 On 03/11/2016 Bond Future | 7.94 | Call | | | 817.23000 | 0.81723 | 703,010 | 3.34 | | 0.00 | 0 | 0 |
| R207 On 03/11/2016 Bond Future | 7.94 | Put | | | 441.94000 | 0.44194 | 504,680 | 3.34 | | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 8.91 | Call | | | 2,911.21000 | 2.91121 | 2,744,770 | 3.33 | | 0.00 | 0 | 62 |
| R207 On 02/02/2017 Bond Future | 8.91 | Put | | | 105.65000 | 0.10565 | 121,180 | 3.33 | | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.22 | Call | | | 3,616.16000 | 3.61616 | 3,441,980 | 3.35 | | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.22 | Put | | | 49.01000 | 0.04901 | 56,800 | 3.35 | | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.23 | Call | | | 3,639.29000 | 3.63929 | 3,464,930 | 3.35 | | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.23 | Put | | | 47.70000 | 0.04770 | 55,310 | 3.35 | | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.24 | Call | | | 3,662.45000 | 3.66245 | 3,487,900 | 3.35 | | 0.00 | 0 | 0 |
| R207 On 02/02/2017 Bond Future | 9.24 | Put | | | 46.43000 | 0.04643 | 53,850 | 3.35 | | 0.00 | 0 | 0 |
| R207 On 04/05/2017 Bond Future | 8.22 | Call | | | 1,621.43000 | 1.62143 | 1,491,500 | 2.90 | | 0.00 | 0 | 0 |
| R207 On 04/05/2017 Bond Future | 8.22 | Put | | | 527.88000 | 0.52788 | 586,010 | 2.90 | | 0.00 | 0 | 0 |
| R207 On 04/05/2017 Bond Future | 8.20 | Call | | | 1,589.19000 | 1.58919 | 1,460,500 | 2.90 | | 0.00 | 0 | 0 |
| R207 On 04/05/2017 Bond Future | 8.20 | Put | | | 542.34000 | 0.54234 | 601,710 | 2.90 | | 0.00 | 0 | 0 |
| R207 On 04/05/2017 Bond Future | 8.21 | Call | | | 1,605.28000 | 1.60528 | 1,475,970 | 2.90 | | 0.00 | 0 | 0 |
| R207 On 04/05/2017 Bond Future | 8.21 | Put | | | 535.07000 | 0.53507 | 593,820 | 2.90 | | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | 0.00 | 0 | 62 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 52,327 |
| R208 On 03/11/2016 Bond Future | | | 8.03683 | 96.02729 | 7.97360 | 96.25128 | | 4.76 | | 0.00 | 0 | 30,656 |
| R208 On 02/02/2017 Bond Future | | | 8.05052 | 97.89153 | 7.98241 | 98.12142 | | 4.44 | | 0.00 | 0 | 0 |
| R208 On 04/05/2017 Bond Future | | | 8.03765 | 96.47538 | 7.96381 | 96.71225 | | 4.28 | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 30,656 |
| R208 On 03/11/2016 Bond Future | 9.58 | Call | | | 5,501.76000 | 5.50176 | 5,278,300 | 5.03 | | 0.00 | 0 | 0 |
| R208 On 03/11/2016 Bond Future | 9.58 | Put | | | 3.53000 | 0.00353 | 4,060 | 5.03 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|---------------|
| R208 | On | 03/11/2016 | Bond Future | 9.59 | Call | | | 5,534.59000 | 5.53459 | 5,311,100 | 5.03 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.59 | Put | | | 3.36000 | 0.00336 | 3,860 | 5.03 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.57 | Call | | | 5,468.92000 | 5.46892 | 5,245,490 | 5.03 | 0.00 | 0 | 0 |
| R208 | On | 03/11/2016 | Bond Future | 9.57 | Put | | | 3.71000 | 0.00371 | 4,270 | 5.03 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Call | | | 2,579.65000 | 2.57965 | 2,397,080 | 4.60 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Put | | | 420.68000 | 0.42068 | 468,000 | 4.60 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Call | | | 2,605.22000 | 2.60522 | 2,421,950 | 4.60 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Put | | | 413.38000 | 0.41338 | 460,000 | 4.60 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Call | | | 2,630.68000 | 2.63068 | 2,446,710 | 4.61 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Put | | | 405.98000 | 0.40598 | 451,900 | 4.61 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Put | | | 843.31000 | 0.84331 | 920,570 | 4.37 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Call | | | 2,190.34000 | 2.19034 | 2,029,980 | 4.37 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Put | | | 832.87000 | 0.83287 | 909,380 | 4.37 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Call | | | 2,148.44000 | 2.14844 | 1,989,600 | 4.37 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Put | | | 854.15000 | 0.85415 | 932,180 | 4.37 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Call | | | 2,169.20000 | 2.16920 | 2,009,590 | 4.37 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 30,656 |
| R209 | On | 03/11/2016 | Bond Future | | | 9.07983 | 75.06133 | 9.01881 | 75.50637 | | 14.63 | 0.00 | 0 | 35,513 |
| R209 | On | 02/02/2017 | Bond Future | | | 9.11135 | 76.51860 | 9.04852 | 76.97349 | | 14.39 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | | | 9.13402 | 74.92063 | 9.06926 | 75.38662 | | 14.78 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 35,513 |
| R209 | On | 03/11/2016 | Bond Future | 8.87 | Call | | | 1,512.46000 | 1.51246 | 1,292,120 | 14.56 | 0.00 | 0 | 250 |
| R209 | On | 03/11/2016 | Bond Future | 8.87 | Put | | | 2,614.66000 | 2.61466 | 2,839,360 | 14.56 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 9.05 | Call | | | 2,129.61000 | 2.12961 | 1,860,990 | 14.67 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 9.05 | Put | | | 1,901.63000 | 1.90163 | 2,078,050 | 14.67 | 0.00 | 0 | 250 |
| R209 | On | 03/11/2016 | Bond Future | 9.45 | Call | | | 3,912.19000 | 3.91219 | 3,554,950 | 15.03 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 9.45 | Put | | | 850.96000 | 0.85096 | 938,760 | 15.03 | 0.00 | 0 | 250 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Call | | | 8,308.40000 | 8.30840 | 7,875,070 | 15.54 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.24 | Put | | | 111.88000 | 0.11188 | 123,590 | 15.54 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Call | | | 8,366.33000 | 8.36633 | 7,932,630 | 15.54 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.25 | Put | | | 108.46000 | 0.10846 | 119,800 | 15.54 | 1,198,000.00 | 10,000 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Call | | | 8,424.25000 | 8.42425 | 7,990,200 | 15.54 | 0.00 | 0 | 0 |
| R209 | On | 03/11/2016 | Bond Future | 10.26 | Put | | | 105.13000 | 0.10513 | 116,120 | 15.54 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 5,004.31000 | 5.00431 | 4,669,830 | 14.86 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 1,621.91000 | 1.62191 | 1,742,320 | 14.86 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Call | | | 5,050.42000 | 5.05042 | 4,714,570 | 14.87 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Put | | | 1,600.24000 | 1.60024 | 1,719,280 | 14.87 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Call | | | 5,096.68000 | 5.09668 | 4,759,480 | 14.87 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Put | | | 1,578.81000 | 1.57881 | 1,696,500 | 14.87 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 5,300.24000 | 5.30024 | 4,985,720 | 15.19 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 2,553.40000 | 2.55340 | 2,704,870 | 15.19 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Call | | | 5,342.74000 | 5.34274 | 5,026,980 | 15.20 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Put | | | 2,527.60000 | 2.52760 | 2,677,830 | 15.20 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Call | | | 5,385.37000 | 5.38537 | 5,068,380 | 15.21 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Put | | | 2,502.03000 | 2.50203 | 2,651,030 | 15.21 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 1,198,000.00 | 10,000 | 750 |
| Total For R209 | | | | | | | | | | | | 1,198,000.00 | 10,000 | 36,263 |
| R210 | On | 03/11/2016 | Bond Future | | | 188.66348 | 188.66348 | 188.68435 | 188.68435 | | | 0.00 | 0 | 2,182 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,182 |
| R210 | On | 03/11/2016 | Bond Future | 188.90 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.90 | Put | | | 215.65000 | 0.21565 | 236,520 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.91 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.91 | Put | | | 225.65000 | 0.22565 | 246,520 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.92 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/11/2016 | Bond Future | 188.92 | Put | | | 235.65000 | 0.23565 | 256,520 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,182 |
| R211 | On | 03/11/2016 | Bond Future | | | 142.06808 | 142.06808 | 142.08391 | 142.08391 | | | 0.00 | 0 | 56 |
| Total R211 Future | | | | | | | | | | | | 0.00 | 0 | 56 |
| R211 | On | 03/11/2016 | Bond Future | 141.74 | Call | | | 343.91000 | 0.34391 | 328,080 | | 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 | | | 333.91000 | 0.33391 | 318,080 | | 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 | | | 323.91000 | 0.32391 | 308,080 | | 0.00 | 0 | 0 |
| R211 | On | 03/11/2016 | Bond Future | 141.76 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R211 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | | | | 0.00 | 0 | 56 |
| R212 | On | 03/11/2016 | Bond Future | | | 148.69482 | 148.69482 | 148.78652 | 148.78652 | | | 0.00 | 0 | 3,838 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 3,838 |
| 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 | | | 666.52000 | 0.66652 | 574,820 | | 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 | | | 686.52000 | 0.68652 | 594,820 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.10 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/11/2016 | Bond Future | 148.11 | Call | | | 676.52000 | 0.67652 | 584,820 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 3,838 |
| R213 | On | 03/11/2016 | Bond Future | | | 8.95249 | 85.73528 | 8.89126 | 86.17125 | | 12.29 | 0.00 | 0 | 43,664 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 02/02/2017 | Bond Future | | | 8.98724 | 87.39952 | 8.92392 | 87.84525 | | 12.05 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | | | 9.00858 | 85.62032 | 8.94305 | 86.07717 | | 12.36 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 43,664 |
| R213 | On | 03/11/2016 | Bond Future | 10.18 | Call | | | 8,628.98000 | 8.62898 | 8,201,490 | 13.06 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.18 | Put | | | 78.10000 | 0.07810 | 86,580 | 13.06 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Call | | | 8,687.90000 | 8.68790 | 8,260,130 | 13.06 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.19 | Put | | | 75.53000 | 0.07553 | 83,730 | 13.06 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Call | | | 8,746.81000 | 8.74681 | 8,318,760 | 13.06 | 0.00 | 0 | 0 |
| R213 | On | 03/11/2016 | Bond Future | 10.20 | Put | | | 73.03000 | 0.07303 | 80,950 | 13.06 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 4,798.76000 | 4.79876 | 4,472,070 | 12.34 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 1,526.01000 | 1.52601 | 1,645,050 | 12.34 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Call | | | 4,844.46000 | 4.84446 | 4,516,380 | 12.35 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Put | | | 1,504.87000 | 1.50487 | 1,622,520 | 12.35 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Call | | | 4,890.54000 | 4.89054 | 4,561,080 | 12.36 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Put | | | 1,484.19000 | 1.48419 | 1,600,460 | 12.36 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.37 | Call | | | 5,230.89000 | 5.23089 | 4,919,490 | 12.64 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.37 | Put | | | 2,314.72000 | 2.31472 | 2,460,170 | 12.64 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.35 | Call | | | 5,146.23000 | 5.14623 | 4,837,290 | 12.63 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.35 | Put | | | 2,363.53000 | 2.36353 | 2,511,440 | 12.63 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Call | | | 5,188.35000 | 5.18835 | 4,878,180 | 12.63 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Put | | | 2,338.88000 | 2.33888 | 2,485,560 | 12.63 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 43,664 |
| R214 | On | 03/11/2016 | Bond Future | | | 9.16067 | 75.46908 | 9.09966 | 75.93725 | | 15.55 | 0.00 | 0 | 29,396 |
| R214 | On | 02/02/2017 | Bond Future | | | 9.19403 | 76.93404 | 9.13124 | 77.41254 | | 15.31 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | | | 9.21623 | 75.19615 | 9.15162 | 75.68616 | | 15.77 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 29,396 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Call | | | 8,716.76000 | 8.71676 | 8,261,480 | 16.51 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.33 | Put | | | 127.12000 | 0.12712 | 140,010 | 16.51 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Call | | | 8,776.06000 | 8.77606 | 8,320,390 | 16.51 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.34 | Put | | | 123.39000 | 0.12339 | 135,890 | 16.51 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Call | | | 8,835.35000 | 8.83535 | 8,379,300 | 16.51 | 0.00 | 0 | 0 |
| R214 | On | 03/11/2016 | Bond Future | 10.35 | Put | | | 119.76000 | 0.11976 | 131,880 | 16.51 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 5,498.16000 | 5.49816 | 5,139,710 | 15.68 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 1,619.27000 | 1.61927 | 1,739,320 | 15.68 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 5,546.69000 | 5.54669 | 5,186,870 | 15.69 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 1,597.64000 | 1.59764 | 1,716,320 | 15.69 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 5,595.37000 | 5.59537 | 5,234,190 | 15.70 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 1,576.26000 | 1.57626 | 1,693,580 | 15.70 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Call | | | 5,677.05000 | 5.67705 | 5,343,630 | 16.06 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Put | | | 2,665.39000 | 2.66539 | 2,821,980 | 16.06 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Call | | | 5,721.48000 | 5.72148 | 5,386,790 | 16.07 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Put | | | 2,638.56000 | 2.63856 | 2,793,880 | 16.07 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Call | | | 5,766.27000 | 5.76627 | 5,430,300 | 16.08 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Put | | | 2,612.21000 | 2.61221 | 2,766,250 | 16.08 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 29,396 |
| Total for Bond | | | | | | | | | | | | 24,883,870.46 | 30,212 | 678,071 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract 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 ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| 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 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| 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 | 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 | 03/11/2016 | GOVI | | | 538.29300 | 538.29300 | 540.42800 | 540.42800 | | | 10,765,860.00 | 2 | 419 |
| GOVI | On | 02/02/2017 | GOVI | | | 548.74000 | 548.74000 | 550.92700 | 550.92700 | | | 0.00 | 0 | 26 |
| GOVI | On | 04/05/2017 | GOVI | | | 559.87800 | 559.87800 | 562.12500 | 562.12500 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | | | 10,765,860.00 | 2 | 445 |
| GOVI | On | 03/11/2016 | GOVI | 476.11 | Call | | | 643,180.00000 | 64.31800 | 621,830,000 | | 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 | | | 643,080.00000 | 64.30800 | 621,730,000 | | 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 | | | 642,980.00000 | 64.29800 | 621,630,000 | | 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 | | | 176,070.00000 | 17.60700 | 154,200,000 | | 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 | | | 175,970.00000 | 17.59700 | 154,100,000 | | 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 | | | 175,870.00000 | 17.58700 | 154,000,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.20 | Call | | | 2,999,250.00000 | 299.92500 | 2,976,780,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.20 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.18 | Call | | | 2,999,450.00000 | 299.94500 | 2,976,980,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.18 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.19 | Call | | | 2,999,350.00000 | 299.93500 | 2,976,880,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.19 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 10,765,860.00 | 2 | 445 |
| Total for GOVI | | | | | | | | | | | | 10,765,860.00 | 2 | 445 |
| AL37 | On | 03/11/2016 | Index Future | | | 507.87900 | 507.87900 | 509.02600 | 509.02600 | | | 0.00 | 0 | 14 |
| AL37 | On | 02/02/2017 | Index Future | | | 517.73600 | 517.73600 | 518.91500 | 518.91500 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 14 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 14 |
| AL7T | On | 03/11/2016 | Index Future | | | 592.68100 | 592.68100 | 594.92200 | 594.92200 | | | 0.00 | 0 | 9 |
| AL7T | On | 02/02/2017 | Index Future | | | 604.18400 | 604.18400 | 606.47900 | 606.47900 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 9 |

| Contract 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 AL7T | | | | | | | | | 0.00 | 0 | 9 |
| ALBI On 03/11/2016 Index Future | | | 541.16900 | 541.16900 | 543.46700 | 543.46700 | | | 0.00 | 0 | 721 |
| ALBI On 02/02/2017 Index Future | | | 551.67200 | 551.67200 | 554.02500 | 554.02500 | | | 0.00 | 0 | 0 |
| ALBI On 04/05/2017 Index Future | | | 562.86900 | 562.86900 | 565.28600 | 565.28600 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | 0.00 | 0 | 721 |
| Total For ALBI | | | | | | | | | 0.00 | 0 | 721 |
| IGOV On 03/11/2016 Index Future | | | 251.67700 | 251.67700 | 252.13400 | 252.13400 | | | 0.00 | 0 | 1,023 |
| IGOV On 02/02/2017 Index Future | | | 256.57600 | 256.57600 | 257.04700 | 257.04700 | | | 0.00 | 0 | 55 |
| IGOV On 04/05/2017 Index Future | | | 261.79900 | 261.79900 | 262.28700 | 262.28700 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 1,078 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 1,078 |
| ILBI On 03/11/2016 Index Future | | | 681.28900 | 681.28900 | 682.13000 | 682.13000 | | | 0.00 | 0 | 0 |
| ILBI On 02/02/2017 Index Future | | | 694.53000 | 694.53000 | 695.39000 | 695.39000 | | | 0.00 | 0 | 155 |
| Total ILBI Future | | | | | | | | | 0.00 | 0 | 155 |
| Total For ILBI | | | | | | | | | 0.00 | 0 | 155 |
| Total for Index | | | | | | | | | 0.00 | 0 | 1,977 |
| JIBAR f On 21/09/2016 Jibar Future | | | 7.33000 | 92.67000 | 7.33000 | 92.67000 | | | 0.00 | 0 | 10 |
| JIBAR f On 19/10/2016 Jibar Future | | | 7.35000 | 92.65000 | 7.35000 | 92.65000 | | | 0.00 | 0 | 0 |
| JIBAR f On 16/11/2016 Jibar Future | | | 7.35000 | 92.65000 | 7.35000 | 92.65000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/12/2016 Jibar Future | | | 7.37000 | 92.63000 | 7.37000 | 92.63000 | | | 0.00 | 0 | 0 |
| JIBAR f On 15/02/2017 Jibar Future | | | 7.38000 | 92.62000 | 7.38000 | 92.62000 | | | 0.00 | 0 | 0 |
| JIBAR f On 15/03/2017 Jibar Future | | | 7.38000 | 92.62000 | 7.38000 | 92.62000 | | | 0.00 | 0 | 0 |
| JIBAR f On 21/06/2017 Jibar Future | | | 7.39000 | 92.61000 | 7.39000 | 92.61000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/09/2017 Jibar Future | | | 7.38000 | 92.62000 | 7.38000 | 92.62000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/12/2017 Jibar Future | | | 7.36000 | 92.64000 | 7.36000 | 92.64000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/03/2018 Jibar Future | | | 7.36000 | 92.64000 | 7.36000 | 92.64000 | | | 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 | | | 97.29712 | 97.29712 | 97.05004 | 97.05004 | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 Interest Rate Swap | | | 94.34920 | 94.34920 | 94.08887 | 94.08887 | | | 0.00 | 0 | 0 |
| 10Y ST On 15/06/2026 Interest Rate Swap | | | 93.09793 | 93.09793 | 92.82575 | 92.82575 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/09/2026 Interest Rate Swap | | | 95.16834 | 95.16834 | 94.89194 | 94.89194 | | | 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 | | | 100.06414 | 100.06414 | 100.06417 | 100.06417 | | | 0.00 | 0 | 0 |
| 1Y STN On 16/03/2017 Interest Rate Swap | | | 100.00530 | 100.00530 | 100.00324 | 100.00324 | | | 0.00 | 0 | 0 |
| 1Y STN On 15/06/2017 Interest Rate Swap | | | 99.62996 | 99.62996 | 99.62432 | 99.62432 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|-----------------------|
| 1Y STN On 21/09/2017 Interest Rate Swap | | | 99.68296 | 99.68296 | 99.67141 | 99.67141 | | | 0.00 | 0 | 0 |
| Total 1Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 1Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 2Y STN On 18/12/2017 Interest Rate Swap | | | 99.95710 | 99.95710 | 99.94046 | 99.94046 | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 Interest Rate Swap | | | 99.23260 | 99.23260 | 99.20939 | 99.20939 | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 Interest Rate Swap | | | 98.88821 | 98.88821 | 98.85458 | 98.85458 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 Interest Rate Swap | | | 98.93942 | 98.93942 | 98.88983 | 98.88983 | | | 0.00 | 0 | 0 |
| Total 2Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 2Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 17/12/2020 Interest Rate Swap | | | 97.83414 | 97.83414 | 97.71865 | 97.71865 | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 Interest Rate Swap | | | 97.16900 | 97.16900 | 97.04057 | 97.04057 | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 Interest Rate Swap | | | 96.47016 | 96.47016 | 96.32686 | 96.32686 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 Interest Rate Swap | | | 96.73837 | 96.73837 | 96.58034 | 96.58034 | | | 0.00 | 0 | 0 |
| Total 5Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 5Y STND | | | | | | | | | 0.00 | 0 | 0 |
| Total for Interest Rate Swap | | | | | | | | | 0.00 | 0 | 0 |
| Total for Derivatives : | | | | | | | | | 35,649,730.46 | 30,214 | 680,503 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.51501 | | | 0.00 | 0 | 0 |
| Total AA04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04 | | | | | | | | | 0.00 | 0 | 0 |
| AA04/JI On 22/03/2017 Spot Bond | | | 100.00000 | 64.75926 | 100.00000 | 64.60238 | | | 0.00 | 0 | 0 |
| Total AA04/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| AA05 On 22/03/2019 Spot Bond | | | 11.08000 | 99.95113 | 11.08000 | 99.92185 | | | 0.00 | 0 | 10,000,000,000 |
| Total AA05 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For AA05 | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.98178 | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | 0.00 | 0 | 0 |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 11.19363 | 100.00000 | 11.16652 | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 9.75500 | 102.42956 | 9.75500 | 102.40290 | | | 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 | 110.47800 | 10.00000 | 110.44900 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|----------------------|--------------------|
| Total AB01/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | 0.00 | 0 | 0 |
| AB010 On 21/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.57176 | | | 0.00 | 0 | 0 |
| Total AB010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB010 | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.15215 | | | 0.00 | 0 | 200,000,000 |
| Total AB011 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For AB011 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| AB013 On 21/11/2018 Spot Bond | | | 9.68500 | 99.40032 | 9.68500 | 99.37477 | | 164,645,000,000,000.00 | 17,000,000,000 | 8,810,000,000 | |
| Total AB013 SPOT | | | | | | | | 164,645,000,000,000.00 | 17,000,000,000 | 8,810,000,000 | |
| Total For AB013 | | | | | | | | 164,645,000,000,000.00 | 17,000,000,000 | 8,810,000,000 | |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 9.58795 | 100.00000 | 9.56473 | | 0.00 | 0 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AB014U | | | | | | | | 0.00 | 0 | 0 | 0 |
| AB015L On 13/11/2024 Spot Bond | | | 10.84000 | 102.82406 | 10.84000 | 102.79457 | | 0.00 | 0 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AB015U | | | | | | | | 0.00 | 0 | 0 | 0 |
| AB016L On 05/02/2025 Spot Bond | | | 100.00000 | 10.04147 | 100.00000 | 10.02159 | | 0.00 | 0 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AB016U | | | | | | | | 0.00 | 0 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 99.67231 | 11.37000 | 105.30611 | | 0.00 | 0 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AB018U | | | | | | | | 0.00 | 0 | 0 | 0 |
| AB019L On 04/09/2025 Spot Bond | | | 100.00000 | 9.59374 | 100.00000 | 11.95599 | | 0.00 | 0 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AB019U | | | | | | | | 0.00 | 0 | 0 | 0 |
| AB020L On 03/09/2027 Spot Bond | | | 11.81000 | 88.07153 | 11.81000 | 88.04368 | | 0.00 | 0 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AB020U | | | | | | | | 0.00 | 0 | 0 | 0 |
| AB021L On 03/09/2027 Spot Bond | | | 100.00000 | 9.69103 | 100.00000 | 9.66756 | | 0.00 | 0 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AB021U | | | | | | | | 0.00 | 0 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 13.20351 | 100.00000 | 13.17152 | | 0.00 | 0 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AB023U | | | | | | | | 0.00 | 0 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 14.43471 | 100.00000 | 14.41215 | | 0.00 | 0 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total AB024U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | | 0.00 | 0 | 0 |
| AB025L On 20/08/2026 Spot Bond | | | 100.00000 | 13.33094 | 100.00000 | 13.28931 | | | | 0.00 | 0 | 0 |
| Total AB025U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB025U | | | | | | | | | | 0.00 | 0 | 0 |
| AB026L On 20/08/2021 Spot Bond | | | 100.00000 | 13.41759 | 100.00000 | 13.38806 | | | | 0.00 | 0 | 0 |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | 0 |
| AB08 On 03/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.69635 | | | | 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 | | | 9.03500 | 103.97311 | 9.03500 | 103.94815 | | | | 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 | 111.46700 | 10.00000 | 111.43800 | | | | 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 | | | 2.83000 | 118.64644 | 2.83000 | 280.40257 | | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.00499 | | | | 0.00 | 1,827,200,000 | 1,087,200,000 |
| Total ABFN07 SPOT | | | | | | | | | | 0.00 | 1,827,200,000 | 1,087,200,000 |
| Total For ABFN07 | | | | | | | | | | 0.00 | 1,827,200,000 | 1,087,200,000 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.39310 | | | | 0.00 | 5,000,000,000 | 5,000,000,000 |
| 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 |
| ABFN09 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.73445 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.47642 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96540 | | | | 0.00 | 0 | 1,000,000,000 |
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| ABFN12 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.50845 | | | | 0.00 | 20,000,000,000 | 20,000,000,000 |

| 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 ABFN12 SPOT | | | | | | | | | | 0.00 | 20,000,000,000 | 20,000,000,000 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 20,000,000,000 | 20,000,000,000 |
| ABFN1: On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.31824 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.14050 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.40795 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.62675 | | | | 0.00 | 0 | 400,000,000 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| ABFN1: On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.17191 | | | | 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 | | | 11.63000 | 102.03253 | 11.63000 | 103.12045 | | | | 0.00 | 0 | 0 |
| Total ABK1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 97.54553 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK11 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.92695 | | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.05857 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK2 On 24/05/2018 Spot Bond | | | 8.70000 | 101.24048 | 8.70000 | 103.62290 | | | | 0.00 | 0 | 0 |
| Total ABK2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK3 On 07/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.83280 | | | | 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 | 23.42668 | 100.00000 | 23.36992 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 99.90485 | | | | 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 | 28.79238 | 100.00000 | 28.72263 | | | | 0.00 | 0 | 0 |
| Total ABK4/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK5 On 31/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.71720 | | | | 0.00 | 0 | 0 |
| Total ABK5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK5 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK5/J On 31/10/2018 Spot Bond | | | 100.00000 | 23.18388 | 100.00000 | 23.12772 | | | | 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 | 102.13169 | | | | 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 | 96.50788 | | | | 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 | 93.51753 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 94.77905 | | | | 0.00 | 0 | 0 |
| Total ABK9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI01 On 07/11/2018 Spot Bond | | | 5.73000 | 103.56862 | 5.73000 | 141.31056 | | | | 0.00 | 0 | 0 |
| Total ABKI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI01 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 5.73000 | 99.20677 | 5.73000 | 124.46757 | | | | 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 | 9.58694 | 100.00000 | 9.57137 | | | | 0.00 | 0 | 0 |
| Total ABKI02/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 6.23000 | 91.02823 | 6.23000 | 107.15397 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 5.34466 | 100.00000 | 5.33599 | | | | 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 | | | 6.73000 | 100.49790 | 6.73000 | 113.99407 | | | | 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 | 8.75167 | 100.00000 | 8.72933 | | | | 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 | 87.78777 | | | | 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 | | | 2.16000 | 186.91761 | 2.16000 | 186.89671 | | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN09 On 27/06/2023 Spot Bond | | | 2.17000 | 188.68072 | 2.17000 | 188.65957 | | | | 0.00 | 0 | 0 |
| Total ABN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN14 On 10/10/2033 Spot Bond | | | 1.82000 | 201.85225 | 1.82000 | 201.83152 | | | | 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 | | | 8.43125 | 89.07701 | 8.43125 | 89.06853 | | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 8.43125 | 89.07701 | 8.43125 | 89.06853 | | | | 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 | 101.72361 | | | | 0.00 | 0 | 0 |
| Total ABN39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN39 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN47 On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN47 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN48 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00606 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.37860 | | | | 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 | 100.94417 | | | | 0.00 | 0 | 0 |
| Total ABN58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN58 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN60 On 23/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | | | 2.68000 | 95.03338 | 2.68000 | 119.12243 | | | | 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 | | | 2.56000 | 101.44216 | 2.56000 | 174.69041 | | | | 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 | | | 2.46500 | 114.53672 | 2.46500 | 229.21204 | | | | 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 | 98.99000 | | | | 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 | | | 9.77000 | 90.30666 | 9.77000 | 90.28338 | | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN68 On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN68 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN70 On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 112.36000 | | | | 0.00 | 0 | 0 |
| Total ABN70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN70 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.25956 | | | | 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 | 107.49000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABN73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN73 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN74 On 09/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 121.07500 | | | | 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 | 107.44901 | 9.63000 | 107.42141 | | | | 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 | 111.48000 | | | | 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 | | | 9.86500 | 105.89049 | 9.86500 | 105.86264 | | | | 0.00 | 0 | 66,000,000 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 66,000,000 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 66,000,000 |
| ABN80 On 31/03/2021 Spot Bond | | | 9.13000 | 93.92201 | 9.13000 | 93.89911 | | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN83 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN83 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN85 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN85 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN86 On 01/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 10.41000 | 102.39559 | 10.41000 | 102.36721 | | | | 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 | 100.67000 | | | | 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 | 101.81573 | | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.60118 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total ABN92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN92 | | | | | | | | | 0.00 | 0 | 0 |
| ABS10 On 17/03/2018 Spot Bond | | | 8.64500 | 106.08057 | 8.64500 | 106.05618 | | | 33,067,125,000.00 | 3,825,000 | 200,765,000 |
| Total ABS10 SPOT | | | | | | | | | 33,067,125,000.00 | 3,825,000 | 200,765,000 |
| Total For ABS10 | | | | | | | | | 33,067,125,000.00 | 3,825,000 | 200,765,000 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.60500 | 102.89385 | 9.60500 | 102.86748 | | | 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 | | | 9.37500 | 102.21135 | 9.37500 | 102.18591 | | | 0.00 | 0 | 497,000,000 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 497,000,000 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 497,000,000 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 102.75159 | 9.20000 | 102.72648 | | | 0.00 | 0 | 0 |
| Total ABS12/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12/R207 | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 9.83500 | 101.99185 | 9.83500 | 101.96524 | | | 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 | | | 9.49500 | 101.98820 | 9.49500 | 101.96249 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 9.78000 | 102.71562 | 9.78000 | 102.68898 | | | 44,988,000,000.00 | 4,600,000 | 920,000 |
| Total ABS15 SPOT | | | | | | | | | 44,988,000,000.00 | 4,600,000 | 920,000 |
| Total For ABS15 | | | | | | | | | 44,988,000,000.00 | 4,600,000 | 920,000 |
| ABS16 On 11/11/2025 Spot Bond | | | 10.71000 | 101.14481 | 10.71000 | 101.11614 | | | 0.00 | 0 | 0 |
| Total ABS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS16 | | | | | | | | | 0.00 | 0 | 0 |
| ABS17 On 11/11/2027 Spot Bond | | | 10.71000 | 102.54655 | 10.71000 | 102.51747 | | | 0.00 | 0 | 1,500,000,000 |
| Total ABS17 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS6 On 01/06/2020 Spot Bond | | | 9.27500 | 98.52742 | 9.27500 | 98.50302 | | | 26,897,500,000.00 | 2,900,000 | 880,580,000 |
| Total ABS6 SPOT | | | | | | | | | 26,897,500,000.00 | 2,900,000 | 880,580,000 |
| Total For ABS6 | | | | | | | | | 26,897,500,000.00 | 2,900,000 | 880,580,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 10.66000 | 92.68196 | 10.66000 | 92.65581 | | | 12,792,000,000,000.00 | 1,200,000,000 | 4,460,000,000 |
| Total ABS7 SPOT | | | | | | | | | 12,792,000,000,000.00 | 1,200,000,000 | 4,460,000,000 |
| Total For ABS7 | | | | | | | | | 12,792,000,000,000.00 | 1,200,000,000 | 4,460,000,000 |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 12.74107 | 100.00000 | 12.71303 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.02000 | 218.80939 | 3.02000 | 277.19406 | | | | 0.00 | 0 | 0 |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI3 On 31/01/2017 Spot Bond | | | 3.15000 | 136.02024 | 3.15000 | 139.03478 | | | | 0.00 | 0 | 0 |
| Total ABSI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 2.23000 | 140.04165 | 2.23000 | 142.83845 | | | | 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 | 0.02745 | 100.00000 | 0.02738 | | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL02L On 20/03/2018 Spot Bond | | | 100.00000 | 24.61231 | 100.00000 | 24.55268 | | | | 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 | 82.69290 | | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.60733 | | | | 0.00 | 0 | 0 |
| Total ACL082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL082 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL083 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.60733 | | | | 0.00 | 0 | 0 |
| Total ACL083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL083 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL084 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61023 | | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL086 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61023 | | | | 0.00 | 0 | 0 |
| Total ACL086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL086 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL087 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.60444 | | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL088 On 25/11/2020 Spot Bond | | | 10.00000 | 111.46700 | 10.00000 | 111.43800 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.72068 | | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.76460 | | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.78221 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.74688 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10€ On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66763 | | | | 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 | | | 9.58500 | 102.88016 | 9.58500 | 102.92941 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL11€ On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.45841 | | | | 0.00 | 0 | 0 |
| Total ACL126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL126 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 212.16565 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 212.26303 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.70287 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL136 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL137 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.78378 | | | | 0.00 | 0 | 0 |
| Total ACL137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL137 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL139 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43139 | | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL141 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70880 | | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 111.46700 | 10.00000 | 111.43800 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL143 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.12201 | | | | 0.00 | 0 | 0 |
| Total ACL143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL143 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL144 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.87128 | | | | 0.00 | 0 | 0 |
| Total ACL144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL144 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL145 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.70819 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL151 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.97733 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL156 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67661 | | | | 0.00 | 0 | 0 |
| Total ACL156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL156 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL157 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61467 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total ACL157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 104.37666 | 10.23000 | 104.34836 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL165 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 106.39236 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 9.76000 | 101.83692 | 9.76000 | 101.81042 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL168 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67122 | | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL169 On 20/06/2017 Spot Bond | | | 1.75000 | 127.72683 | 1.75000 | 127.71396 | | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL173 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65884 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.70305 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL175 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.61460 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78633 | | | | 0.00 | 44,000,000 | 11,000,000 |
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 44,000,000 | 11,000,000 |
| Total For ACL181 | | | | | | | | | | 0.00 | 44,000,000 | 11,000,000 |
| ACL182 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.23266 | | | | 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 | 103.29155 | | | | 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 | 102.00088 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.69403 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.64019 | | | | 0.00 | 0 | 0 |
| Total ACL186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL186 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.71515 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.73813 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.74352 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.74352 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.84451 | | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66763 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.83037 | | | | 0.00 | 0 | 0 |
| Total ACL197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL197 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.57947 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.84451 | | | | 0.00 | 0 | 0 |
| Total ACL199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20€ On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 104.91963 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL200 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.77359 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.77359 | | | | 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 | 150.23179 | | | | 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 | 151.29595 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL208 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.56688 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04230 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.60039 | | | | 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 | 99.84488 | | | | 0.00 | 0 | 0 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 92.61202 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.58093 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.57918 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.68698 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.34525 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.77457 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.76365 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.67988 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.65336 | | | | 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 | 102.02761 | | | | 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 | 34.69506 | 100.00000 | 34.61101 | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 34.69506 | 100.00000 | 34.61101 | | | | 0.00 | 0 | 0 |
| Total ADCB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.87223 | | | | 0.00 | 0 | 0 |
| Total ADCB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 04/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.13188 | | | | 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 | 29.77001 | 100.00000 | 29.69789 | | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | | 0.00 | 0 | 0 |
| AER01U On 18/11/2016 Spot Bond | | | 100.00000 | 81.11111 | 100.00000 | 80.93126 | | | | 0.00 | 0 | 0 |
| Total AER01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AER01U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AFS1U On 27/09/2019 Spot Bond | | | 100.00000 | 18.42842 | 100.00000 | 18.38377 | | | 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 | 4.01081 | 100.00000 | 4.00109 | | | 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 | 100.93264 | | | 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 | 100.96261 | | | 0.00 | 0 | 0 |
| Total AHF2B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.06245 | | | 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 | 100.90267 | | | 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 | 100.91267 | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHF3B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.16222 | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11238 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|-------------------|
| AHF3C: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51994 | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.37112 | | | 0.00 | 0 | 0 |
| Total AHF3C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 38.99392 | 100.00000 | 38.89337 | | | 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 | 11.57847 | 100.00000 | 11.54861 | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 11.95819 | 100.00000 | 11.91285 | | | 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 | 9.73967 | 100.00000 | 9.70273 | | | 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 | | | 9.29000 | 102.20684 | 9.29000 | 102.18162 | | 19,973,500,000.00 | | 2,150,000 | 430,000 |
| Total AIR01 SPOT | | | | | | | | 19,973,500,000.00 | | 2,150,000 | 430,000 |
| Total For AIR01 | | | | | | | | 19,973,500,000.00 | | 2,150,000 | 430,000 |
| AIR02 On 30/04/2023 Spot Bond | | | 10.02000 | 111.64611 | 10.02000 | 111.61629 | | | 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 | | | 9.51000 | 100.78057 | 9.51000 | 100.75512 | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 15.15561 | 100.00000 | 15.12208 | | | 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 | | | 10.26000 | 100.46554 | 10.26000 | 100.43823 | | | 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 | | | 2.81500 | 178.17940 | 2.81500 | 178.15632 | | | 0.00 | 0 | 30,000,000 |
| Total AIRL01 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For AIRL01 | | | | | | | | | 0.00 | 0 | 30,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ANG01 On 09/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.91104 | | | | 0.00 | 0 | 0 |
| Total ANG010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ANG010 | | | | | | | | | | 0.00 | 0 | 0 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45731 | | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.55184 | | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 0 |
| APF03 On 07/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.41052 | | | | 0.00 | 0 | 0 |
| Total APF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF03 | | | | | | | | | | 0.00 | 0 | 0 |
| AS116L On 15/01/2018 Spot Bond | | | 100.00000 | 42.09350 | 100.00000 | 41.99153 | | | | 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 | 40.93400 | 100.00000 | 40.83484 | | | | 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 | 13.61853 | 100.00000 | 13.58553 | | | | 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 | 13.61853 | 100.00000 | 13.58553 | | | | 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 | 4.45569 | 100.00000 | 4.44938 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 0.05317 | 100.00000 | 0.05311 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00 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 |
| ASN00 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.91961 | | | | 0.00 | 0 | 0 |
| Total ASN006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN007 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.49070 | | | | 0.00 | 0 | 0 |
| Total ASN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN007 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN008 On 06/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN008 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN010 On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN010 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN011 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.61466 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN012 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24651 | | | | 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 | 100.33000 | | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN020 On 09/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 115.66892 | | | | 0.00 | 0 | 0 |
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN022 On 07/12/2033 Spot Bond | | | 2.71500 | 248.59526 | 2.71500 | 248.56370 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN028 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10713 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN032 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.23269 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN03: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.35542 | | | 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 | | | 2.73000 | 174.72780 | 2.73000 | 221.35196 | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.50132 | | | 0.00 | 0 | 0 |
| Total ASN046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN046 | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 24/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.46061 | | | 0.00 | 0 | 0 |
| Total ASN052 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN052 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.01172 | | | 0.00 | 0 | 0 |
| Total ASN054 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN054 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.92572 | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.87618 | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.71504 | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN06: On 30/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.60131 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 14/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.08087 | | | | 0.00 | 0 | 0 |
| Total ASN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN062 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.81718 | | | | 0.00 | 0 | 0 |
| Total ASN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN066 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.64579 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.41255 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN070 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 87.80623 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 23/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN077 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.89885 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.63208 | | | | 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 | 101.90081 | | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN08: On 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 | 101.00213 | | | | 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 | 99.67809 | | | | 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 | 101.43689 | | | | 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 | 94.59835 | | | | 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 | 101.17022 | | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 16/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 21/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88512 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 29/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN094 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 10/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.36798 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 65.27173 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN111 On 02/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.78066 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN112 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67647 | | | | 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 | 101.99896 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN114 On 03/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN114 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN115 On 10/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN119 On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.69824 | | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.12663 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN125 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.64563 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN128 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.99971 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN129 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.01079 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN130 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.99973 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN131 On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.71017 | | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN13: On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.71256 | | | | 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 | 102.10899 | | | | 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 | 73.34127 | | | | 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 | | | 2.96000 | 137.72385 | 2.96000 | 137.70552 | | | | 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 | 103.03081 | | | | 0.00 | 0 | 0 |
| 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 | 75.30781 | | | | 0.00 | 0 | 0 |
| Total ASN141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN141 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63230 | | | | 0.00 | 0 | 0 |
| Total ASN142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN142 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.73162 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN14(On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.51729 | | | 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 | 100.51729 | | | 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 | 100.54145 | | | 0.00 | 0 | 0 |
| Total ASN148 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN148 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 31/01/2022 Spot Bond | | | 3.00500 | 137.41454 | 3.00500 | 137.39608 | | | 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 | 96.07999 | | | 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 | 99.77589 | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 31/03/2031 Spot Bond | | | 3.46000 | 92.30354 | 3.46000 | 159.94818 | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 06/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 14/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47870 | | | 0.00 | 0 | 0 |
| Total ASN158 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN158 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 27/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16(On 08/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.42907 | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN16 On 19/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.12640 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35I On 20/12/2016 Spot Bond | | | 100.00000 | 78.81198 | 100.00000 | 78.64881 | | | | 0.00 | 0 | 0 |
| Total ASN35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN35U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38I On 20/12/2017 Spot Bond | | | 100.00000 | 44.72328 | 100.00000 | 44.61493 | | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39I On 20/12/2017 Spot Bond | | | 100.00000 | 44.80218 | 100.00000 | 44.69365 | | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN40I On 20/12/2017 Spot Bond | | | 100.00000 | 44.44711 | 100.00000 | 44.33944 | | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN43I On 10/03/2017 Spot Bond | | | 100.00000 | 66.32151 | 100.00000 | 66.16085 | | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN49I On 19/09/2016 Spot Bond | | | 100.00000 | 95.29963 | 100.00000 | 95.05590 | | | | 0.00 | 0 | 0 |
| Total ASN49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN49U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN50I On 16/03/2018 Spot Bond | | | 100.00000 | 31.88369 | 100.00000 | 31.80645 | | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN55I On 29/12/2016 Spot Bond | | | 100.00000 | 93.06337 | 100.00000 | 92.83301 | | | | 0.00 | 0 | 0 |
| Total ASN55U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN55U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 2.64273 | 100.00000 | 2.63632 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN89I On 02/10/2018 Spot Bond | | | 100.00000 | 23.35147 | 100.00000 | 23.29490 | | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.67427 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BAW10 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.37289 | | | | 0.00 | 0 | 0 |
| Total BAW10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW10 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 9.15500 | 105.09947 | 9.15500 | 105.07377 | | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW13 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.13710 | | | | 0.00 | 0 | 0 |
| Total BAW13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.66646 | | | | 0.00 | 0 | 0 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | 100.00000 | 25.59574 | 100.00000 | 25.53374 | | | | 0.00 | 0 | 0 |
| Total BAW17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.31117 | | | | 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 | | | 10.45500 | 99.06039 | 10.45500 | 99.03281 | | | | 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 | | | 10.07500 | 100.60497 | 10.07500 | 100.57810 | | | | 0.00 | 0 | 500,000,000 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 103.85388 | 9.30000 | 103.82822 | | | | 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 | 101.76502 | | | | 0.00 | 0 | 1,180,328,643 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 1,180,328,643 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 1,180,328,643 |
| BAW23 On 15/10/2017 Spot Bond | | | 100.00000 | 36.19413 | 100.00000 | 36.10644 | | | | 0.00 | 0 | 0 |
| Total BAW23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW23U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.55542 | | | | 0.00 | 0 | 0 |
| Total BAW3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BAW8 On 02/10/2017 Spot Bond | | | 9.18500 | 104.69528 | 9.18500 | 104.66958 | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA06 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.83578 | | | 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 | | | 12.15293 | 101.40416 | 12.15293 | 101.30201 | | | 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 | | | 10.71974 | 100.93285 | 10.71974 | 101.52180 | | | 0.00 | 0 | 0 |
| Total BAYA16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA16 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA17 On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.86140 | | | 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 | 101.88076 | | | 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 | 101.88076 | | | 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 | | | 12.34776 | 100.54617 | 12.34776 | 100.72631 | | | 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 | | | 11.96000 | 101.18302 | 11.96000 | 100.95387 | | | 0.00 | 0 | 0 |
| Total BAYA24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA24 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA25 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.71583 | | | 0.00 | 0 | 0 |
| Total BAYA25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA25 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | 11.88500 | 87.93469 | 11.88500 | 99.83009 | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA27 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYA27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA27 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA31 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.76842 | | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA32 On 31/03/2018 Spot Bond | | | 11.63000 | 85.86757 | 11.63000 | 99.62727 | | | | 0.00 | 0 | 0 |
| Total BAYA32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA32 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.72343 | | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.76061 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.53846 | | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.80869 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.20834 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.24456 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.76093 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA43 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.70923 | | | | 0.00 | 0 | 0 |
| Total BAYA43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA43 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA44 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.70923 | | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.76103 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BAYA50 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50054 | | | 0.00 | 0 | 0 |
| Total BAYA50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA50 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA51 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.85557 | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA52 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.88747 | | | 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 | | | 15.80503 | 102.25893 | 15.80503 | 102.13954 | | | 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 | | | 14.62795 | 101.92629 | 14.62795 | 101.99139 | | | 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 | 102.24394 | | | 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 | 102.24376 | | | 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 | 102.24384 | | | 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 | 102.31781 | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB09 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.98393 | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | 0.00 | 0 | 0 |
| BAYC1U On 31/12/2016 Spot Bond | | | 100.00000 | 74.03651 | 100.00000 | 73.88664 | | | 0.00 | 0 | 0 |
| Total BAYC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYC1U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 21.40909 | 100.00000 | 21.35722 | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYD2I On 30/06/2035 Spot Bond | | | 100.00000 | 19.48467 | 100.00000 | 19.43747 | | | | 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 | 12.02758 | 100.00000 | 11.99844 | | | | 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 | 12.02758 | 100.00000 | 11.99844 | | | | 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 | 14.54192 | 100.00000 | 14.50669 | | | | 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 | 12.60032 | 100.00000 | 12.56979 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC105L On 02/09/2016 Spot Bond | | | 100.00000 | 97.85523 | 100.00000 | 97.59358 | | | | 0.00 | 0 | 0 |
| Total BC105U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC105U | | | | | | | | | | 0.00 | 0 | 0 |
| BC108L On 28/10/2016 Spot Bond | | | 100.00000 | 87.43551 | 100.00000 | 87.23217 | | | | 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 | 99.72678 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BC109U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC109U | | | | | | | | | | 0.00 | 0 | 0 |
| BC110L On 15/09/2016 Spot Bond | | | 100.00000 | 94.55959 | 100.00000 | 94.31525 | | | | 0.00 | 0 | 0 |
| Total BC110U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC110U | | | | | | | | | | 0.00 | 0 | 0 |
| BC111L On 28/10/2016 Spot Bond | | | 100.00000 | 85.08159 | 100.00000 | 84.88372 | | | | 0.00 | 0 | 0 |
| Total BC111U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC111U | | | | | | | | | | 0.00 | 0 | 0 |
| BC112L On 14/11/2016 Spot Bond | | | 100.00000 | 81.83857 | 100.00000 | 81.65548 | | | | 0.00 | 0 | 0 |
| Total BC112U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC112U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79347 | | | | 0.00 | 0 | 0 |
| Total BCJ04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ04 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| BCJ06 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11706 | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ08 On 14/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.21237 | | | 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 | 100.71318 | | | 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 | 101.03680 | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | 0.00 | 0 | 0 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 15.90436 | 100.00000 | 15.86583 | | | 0.00 | 0 | 0 |
| Total BCP3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP3U | | | | | | | | | 0.00 | 0 | 0 |
| BCP4U On 30/06/2019 Spot Bond | | | 100.00000 | 15.90436 | 100.00000 | 15.86583 | | | 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 | | | 2.13000 | 102.24255 | 2.13000 | 194.18139 | | | 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 | | | 8.48000 | 93.70485 | 8.48000 | 170.27103 | | | 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 | | | 8.48000 | 95.01824 | 8.48000 | 170.71950 | | | 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 | | | 8.86500 | 97.49961 | 8.86500 | 97.47650 | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | 0.00 | 0 | 0 |
| BEER02 On 28/03/2018 Spot Bond | | | 8.39000 | 101.04354 | 8.39000 | 101.02098 | | | 0.00 | 0 | 150,000,000 |
| Total BEER02 SPOT | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For BEER02 | | | | | | | | | 0.00 | 0 | 150,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BG1A7 On 21/11/2032 Spot Bond | | | 100.00000 | 8.62532 | 100.00000 | 8.60443 | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | 0.00 | 0 | 0 |
| BG1A8 On 21/11/2032 Spot Bond | | | 100.00000 | 7.46411 | 100.00000 | 7.44603 | | | 0.00 | 0 | 0 |
| Total BG1A8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A8U | | | | | | | | | 0.00 | 0 | 0 |
| BG1B2 On 23/11/2032 Spot Bond | | | 100.00000 | 7.46411 | 100.00000 | 7.44603 | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | 0.00 | 0 | 0 |
| BG1C2 On 21/11/2032 Spot Bond | | | 100.00000 | 7.91850 | 100.00000 | 7.89931 | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2 On 21/11/2032 Spot Bond | | | 100.00000 | 0.00005 | 100.00000 | 0.00005 | | | 0.00 | 0 | 0 |
| Total BG1D2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2 On 21/11/2032 Spot Bond | | | 100.00000 | 10.59433 | 100.00000 | 10.56867 | | | 0.00 | 0 | 0 |
| Total BG1E2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2 On 21/11/2032 Spot Bond | | | 100.00000 | 14.63333 | 100.00000 | 14.59788 | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A1 | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG32A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A2 | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.74487 | | | 0.00 | 0 | 0 |
| Total BG32A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A3 | | | | | | | | | 0.00 | 0 | 0 |
| BG32A On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.58268 | | | 0.00 | 0 | 0 |
| Total BG32A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32A4 | | | | | | | | | 0.00 | 0 | 0 |
| BG32B On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.61983 | | | 0.00 | 0 | 0 |
| Total BG32B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BG32C On 30/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.66930 | | | | 0.00 | 0 | 0 |
| Total BG32C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32C | | | | | | | | | | 0.00 | 0 | 0 |
| BG32D On 30/10/2016 Spot Bond | | | 100.00000 | 84.68677 | 100.00000 | 84.49074 | | | | 0.00 | 0 | 0 |
| Total BG32DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG32YI On 30/10/2016 Spot Bond | | | 100.00000 | 84.68677 | 100.00000 | 84.49074 | | | | 0.00 | 0 | 0 |
| Total BG32YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG32YU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.73875 | | | | 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 | 101.76737 | | | | 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 | | | 8.68500 | 103.94957 | 8.68500 | 103.92555 | | | | 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 | 101.88001 | | | | 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 | 102.00566 | | | | 0.00 | 0 | 0 |
| Total BG42C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42C | | | | | | | | | | 0.00 | 0 | 0 |
| BG42D On 15/03/2017 Spot Bond | | | 100.00000 | 60.82179 | 100.00000 | 60.67445 | | | | 0.00 | 0 | 0 |
| Total BG42DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42YI On 15/03/2017 Spot Bond | | | 100.00000 | 60.82179 | 100.00000 | 60.67445 | | | | 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 | 100.86064 | | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| BGL02 On 19/11/2019 Spot Bond | | | 11.33500 | 101.52533 | 11.33500 | 101.49492 | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.57315 | | | 0.00 | 276,000,000 | 138,000,000 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 276,000,000 | 138,000,000 |
| Total For BGL03 | | | | | | | | | 0.00 | 276,000,000 | 138,000,000 |
| BGL04 On 05/02/2025 Spot Bond | | | 11.22500 | 94.08571 | 11.22500 | 97.22136 | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2025 Spot Bond | | | 11.35500 | 99.75564 | 11.35500 | 105.36553 | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.50894 | | | 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 | | | 11.81000 | 99.71976 | 11.81000 | 99.68868 | | | 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 | 99.65871 | | | 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 | | | 11.35500 | 104.73557 | 11.35500 | 104.70414 | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.58114 | | | 0.00 | 0 | 0 |
| Total BGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 11.73500 | 102.88969 | 11.73500 | 106.17634 | | | 0.00 | 0 | 0 |
| Total BGL11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | 0.00 | 0 | 0 |
| BGL12 On 20/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.15474 | | | 0.00 | 100,000,000 | 100,000,000 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total For BGL12 | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 100.00000 | 13.41759 | 100.00000 | 13.38806 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BGR02 On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 106.15096 | | | | 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 | 104.36192 | | | | 0.00 | 0 | 0 |
| Total BGR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR03 | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.91649 | | | | 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 | 101.06385 | | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 9.06000 | 100.82961 | 9.06000 | 100.80520 | | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BLG1A1 On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.92123 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR18U On 17/12/2016 Spot Bond | | | 100.00000 | 95.89541 | 100.00000 | 95.58203 | | | | 0.00 | 0 | 0 |
| Total BSR18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR18U | | | | | | | | | | 0.00 | 0 | 0 |
| BTC105 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BTC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC105 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC112 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.28087 | | | | 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 | 101.11773 | | | | 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 | 100.79037 | | | | 0.00 | 0 | 0 |
| Total BTC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC118 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-----------------------|-----------------------|---------------|
| BTC126 On 17/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 96.73831 | | | 0.00 | 0 | 0 |
| Total BTC126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC126 | | | | | | | | | 0.00 | 0 | 0 |
| BTC127 On 17/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.15402 | | | 0.00 | 0 | 0 |
| Total BTC127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC127 | | | | | | | | | 0.00 | 0 | 0 |
| BTC128 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BTC128 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC128 | | | | | | | | | 0.00 | 0 | 0 |
| BTC129 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.08881 | | | 0.00 | 0 | 0 |
| Total BTC129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC129 | | | | | | | | | 0.00 | 0 | 0 |
| BTC130 On 29/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.89515 | | | 0.00 | 0 | 0 |
| Total BTC130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC130 | | | | | | | | | 0.00 | 0 | 0 |
| BTC131 On 05/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.74836 | | | 0.00 | 0 | 0 |
| Total BTC131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC131 | | | | | | | | | 0.00 | 0 | 0 |
| BTC132 On 08/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.68538 | | | 0.00 | 0 | 0 |
| Total BTC132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC132 | | | | | | | | | 0.00 | 0 | 0 |
| BTC133 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.28579 | | | 0.00 | 0 | 0 |
| Total BTC133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC133 | | | | | | | | | 0.00 | 0 | 0 |
| BTC134 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.15540 | | | 0.00 | 0 | 0 |
| Total BTC134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC134 | | | | | | | | | 0.00 | 0 | 0 |
| BTC137 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.48003 | | | 0.00 | 0 | 0 |
| Total BTC137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC137 | | | | | | | | | 0.00 | 0 | 0 |
| BTC138 On 14/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.27030 | | | 0.00 | 0 | 0 |
| Total BTC138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC138 | | | | | | | | | 0.00 | 0 | 0 |
| BTC139 On 21/11/2016 Spot Bond | | | 100.00000 | 80.57395 | 100.00000 | 80.39648 | | 380,000,000,000.00 | 23,800,000,000 | 23,800,000,000 | |
| Total BTC139 SPOT | | | | | | | | 380,000,000,000.00 | 23,800,000,000 | 23,800,000,000 | |
| Total For BTC139 | | | | | | | | 380,000,000,000.00 | 23,800,000,000 | 23,800,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| BUS011 On 30/09/2016 Spot Bond | | | 100.00000 | 92.10334 | 100.00000 | 91.87422 | | | | 0.00 | 0 | 0 |
| Total BUS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BUS01U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.48111 | | | | 0.00 | 0 | 0 |
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.52828 | | | | 0.00 | 0 | 180,000,000 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 180,000,000 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 180,000,000 |
| BWZJ17 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66061 | | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ18 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02450 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 10.68285 | 100.00000 | 10.61625 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 10.68285 | 100.00000 | 10.61625 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 10.71427 | 100.00000 | 10.64748 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 33.17287 | 100.00000 | 33.09250 | | | | 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 | | | 9.88500 | 105.08629 | 9.88500 | 105.05836 | | | | 0.00 | 0 | 0 |
| Total CBL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL08 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL09 On 29/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.54684 | | | | 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 | | | 15.33000 | 98.49382 | 15.33000 | 98.45429 | | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------|-------------|------------------|--------------------|
| CBL13 On 01/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.33908 | | | 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 | | | 13.13000 | 97.52829 | 13.13000 | 97.49459 | | | 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 | | | 9.09500 | 102.75224 | 9.09500 | 102.72741 | | 2,501,125,000.00 | | 275,000 | 55,000 |
| Total CBL16 SPOT | | | | | | | | 2,501,125,000.00 | | 275,000 | 55,000 |
| Total For CBL16 | | | | | | | | 2,501,125,000.00 | | 275,000 | 55,000 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.55222 | | | 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 | | | 13.13000 | 95.06536 | 13.13000 | 95.03251 | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.26791 | | | 0.00 | 0 | 200,000,000 |
| Total CBL20 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For CBL20 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 10.05500 | 97.83301 | 10.05500 | 97.80693 | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.16222 | | | 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 | 100.61178 | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.43007 | | | 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 | | | 10.35500 | 106.07141 | 10.35500 | 106.04231 | | | 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 | | | 10.38500 | 112.62818 | 10.38500 | 112.59703 | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CCT02 On 12/06/2024 Spot Bond | | | 10.44000 | 108.47785 | 10.44000 | 108.44769 | | | 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 | | | 10.46000 | 108.82400 | 10.46000 | 108.79386 | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | 0 |
| CGR10 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.66692 | | | 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 | 102.66670 | | | 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 | 111.46710 | 10.00000 | 111.43810 | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23895 | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.86086 | | | 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 | 100.91990 | | | 0.00 | 0 | 0 |
| Total CGR17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR17 | | | | | | | | | 0.00 | 0 | 0 |
| CGR18 On 04/05/2018 Spot Bond | | | 100.00000 | 22.06737 | 100.00000 | 22.01392 | | | 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 | 32.30762 | 100.00000 | 34.50117 | | | 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 | 32.25115 | 100.00000 | 32.17302 | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.40889 | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CGR22 On 08/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.39877 | | | | 0.00 | 0 | 0 |
| Total CGR22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR22 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.50583 | | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.54820 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.80900 | | | | 0.00 | 0 | 0 |
| Total CGR25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR25 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR26 On 27/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44691 | | | | 0.00 | 0 | 0 |
| Total CGR26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR26 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG02 On 30/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CIG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG02 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53787 | | | | 0.00 | 0 | 0 |
| Total CIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.58969 | | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.64942 | | | | 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 | 99.86686 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.85671 | | | | 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 | 21.38391 | 100.00000 | 21.31715 | | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CIG10 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.74701 | | | 0.00 | 0 | 0 |
| Total CIG10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG10 | | | | | | | | | 0.00 | 0 | 0 |
| CIG11 On 29/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.76572 | | | 0.00 | 0 | 0 |
| Total CIG11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG11 | | | | | | | | | 0.00 | 0 | 0 |
| CIG12 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.79571 | | | 0.00 | 0 | 0 |
| Total CIG12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG12 | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/12/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 101.48497 | 10.11000 | 101.45778 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 23/08/2016 Spot Bond | | | 2.76000 | 132.04404 | 2.76000 | 132.04700 | | | 0.00 | 0 | 0 |
| Total CLN191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN191 | | | | | | | | | 0.00 | 0 | 0 |
| CLN192 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.29780 | | | 0.00 | 0 | 0 |
| Total CLN192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN192 | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 129.64967 | 3.14000 | 131.86926 | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN194 On 31/08/2016 Spot Bond | | | 8.25000 | 99.86456 | 8.25000 | 99.84203 | | | 0.00 | 0 | 0 |
| Total CLN194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN194 | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 2.93000 | 140.90690 | 2.93000 | 134.49524 | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | 0.00 | 0 | 0 |
| CLN199 On 13/09/2016 Spot Bond | | | 2.40000 | 139.37893 | 2.40000 | 133.03856 | | | 0.00 | 0 | 0 |
| Total CLN199 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN199 | | | | | | | | | 0.00 | 0 | 0 |
| CLN200 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.29293 | | | 0.00 | 0 | 0 |
| Total CLN200 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN200 | | | | | | | | | 0.00 | 0 | 0 |
| CLN215 On 17/10/2016 Spot Bond | | | 9.21000 | 102.88409 | 9.21000 | 102.85848 | | | 0.00 | 0 | 0 |
| Total CLN215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN215 | | | | | | | | | 0.00 | 0 | 0 |
| CLN219 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89689 | | | 0.00 | 0 | 0 |
| Total CLN219 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN219 | | | | | | | | | 0.00 | 0 | 0 |
| CLN220 On 20/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.89689 | | | 0.00 | 0 | 0 |
| Total CLN220 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN220 | | | | | | | | | 0.00 | 0 | 0 |
| CLN221 On 20/10/2016 Spot Bond | | | 9.26000 | 102.86114 | 9.26000 | 102.83541 | | | 0.00 | 0 | 0 |
| Total CLN221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN221 | | | | | | | | | 0.00 | 0 | 0 |
| CLN222 On 20/10/2016 Spot Bond | | | 9.26000 | 102.86114 | 9.26000 | 102.83541 | | | 0.00 | 0 | 0 |
| Total CLN222 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN222 | | | | | | | | | 0.00 | 0 | 0 |
| CLN225 On 09/12/2016 Spot Bond | | | 9.31000 | 101.59319 | 9.31000 | 101.56797 | | | 0.00 | 0 | 0 |
| Total CLN225 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN225 | | | | | | | | | 0.00 | 0 | 0 |
| CLN226 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.73836 | | | 0.00 | 0 | 0 |
| Total CLN226 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN226 | | | | | | | | | 0.00 | 0 | 0 |
| CLN227 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.89038 | | | 0.00 | 0 | 0 |
| Total CLN227 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN227 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN23(On 25/11/2020 Spot Bond | | | 10.00000 | 111.46700 | 10.00000 | 111.43800 | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN23(On 25/11/2020 Spot Bond | | | 10.00000 | 111.46700 | 10.00000 | 111.43800 | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN23(On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22440 | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | 0.00 | 0 | 0 |
| CLN23(On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN239 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN239 | | | | | | | | | 0.00 | 0 | 0 |
| CLN24(On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.99984 | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN241 | | | | | | | | | 0.00 | 0 | 0 |
| CLN24(On 24/02/2019 Spot Bond | | | 13.50000 | 91.46730 | 13.50000 | 91.43484 | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | 0.00 | 0 | 0 |
| CLN24(On 24/02/2019 Spot Bond | | | 9.35000 | 100.02484 | 9.35000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | 0.00 | 0 | 0 |
| CLN24(On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN247 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN247 | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72911 | | | 0.00 | 0 | 0 |
| Total CLN256 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN256 | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.62091 | | | 0.00 | 0 | 0 |
| Total CLN257 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN257 | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75761 | | | 0.00 | 0 | 0 |
| Total CLN258 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN258 | | | | | | | | | 0.00 | 0 | 0 |
| CLN25(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75761 | | | 0.00 | 0 | 0 |
| Total CLN259 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN259 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN26(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75761 | | | | 0.00 | 0 | 0 |
| Total CLN260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN260 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26(On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.60032 | | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26(On 26/03/2019 Spot Bond | | | 9.56000 | 104.17165 | 9.56000 | 104.14522 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26(On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89237 | | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.28964 | | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78230 | | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63230 | | | | 0.00 | 0 | 0 |
| Total CLN273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75876 | | | | 0.00 | 0 | 0 |
| Total CLN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN274 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04523 | | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97356 | | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN27(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.84161 | | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN28(On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.30564 | | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN288 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.50840 | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | 0.00 | 0 | 0 |
| CLN289 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04961 | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | 0.00 | 0 | 0 |
| CLN290 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.73378 | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | 0.00 | 0 | 0 |
| CLN291 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65433 | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.71879 | | | 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 | 111.46700 | 10.00000 | 111.43800 | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN293 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.49649 | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | 0.00 | 0 | 0 |
| CLN294 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63858 | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | 0.00 | 0 | 0 |
| CLN295 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.51609 | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.83913 | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.49656 | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75425 | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN299 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56031 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 155.89809 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.43206 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 156.49492 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 155.19857 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN305 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 156.06502 | | | | 0.00 | 0 | 0 |
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.25376 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 11.05000 | 95.97290 | 11.05000 | 95.94485 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 11.57000 | 97.50842 | 11.57000 | 97.47863 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50064 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.86561 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.24895 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN319 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.78262 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.65095 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 30/04/2018 Spot Bond | | | 8.80500 | 102.74192 | 8.80500 | 102.75335 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.78909 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 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 |
| CLN325 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.73312 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.75964 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.86200 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.77379 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.91520 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN335 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50064 | | | | 0.00 | 0 | 0 |
| Total CLN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 134.35283 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN339 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71811 | | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.12176 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50810 | | | | 0.00 | 0 | 0 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.98559 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.57918 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.81247 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN346 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71229 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN349 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47080 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.67504 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN353 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.88436 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN354 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 |
| CLN358 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.60760 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN35(On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77857 | | | | 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 | 101.54032 | | | | 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 | | | 10.23000 | 106.17187 | 10.23000 | 106.14309 | | | | 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 | 101.65959 | | | | 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 | 100.48984 | | | | 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 | | | 12.37000 | 108.49282 | 12.37000 | 108.45744 | | | | 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 | 100.50697 | | | | 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 | | | 12.40000 | 102.10120 | 12.40000 | 102.06782 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 26/07/2022 Spot Bond | | | 10.02000 | 105.57732 | 10.02000 | 105.54927 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.50697 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.79109 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 83.06454 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.63746 | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.66751 | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.66767 | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.55584 | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2021 Spot Bond | | | 9.75500 | 104.67987 | 9.75500 | 104.65278 | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32464 | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.81799 | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 102.33968 | 10.98000 | 102.30996 | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 104.70484 | 11.00000 | 104.67439 | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.84407 | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81383 | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 12.16000 | 104.51402 | 12.16000 | 104.48050 | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN385 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.99958 | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.66739 | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.83381 | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.76486 | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | 0.00 | 0 | 0 |
| CLN389 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN389 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN389 | | | | | | | | | 0.00 | 0 | 0 |
| CLN390 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.33428 | | | 0.00 | 0 | 0 |
| Total CLN390 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN390 | | | | | | | | | 0.00 | 0 | 0 |
| CLN392 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59698 | | | 0.00 | 0 | 0 |
| Total CLN392 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN392 | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 86.30848 | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.67635 | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.79410 | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.80027 | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.83470 | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN398 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.24124 | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.24004 | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.67625 | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.86176 | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | 0.00 | 0 | 0 |
| CLN402 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.41109 | | | 0.00 | 0 | 0 |
| Total CLN402 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | 0.00 | 0 | 0 |
| CLN403 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.41109 | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.05819 | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 89.63876 | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.68508 | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.11194 | | | 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 | 101.84413 | | | 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 | 101.85296 | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN412 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.11692 | | | 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 | 101.82647 | | | 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 | 102.16187 | | | 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 | 101.91477 | | | 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 | 101.18160 | | | 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 | 101.71499 | 4.00000 | 108.51986 | | | 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 | 101.83133 | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.00309 | | | 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 | 44.82028 | 7.01000 | 45.41487 | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.02074 | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.02346 | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.66420 | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN421 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.46164 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.66420 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 105.41500 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.39997 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.89745 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.24773 | | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.37353 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 108.25588 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.69311 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.84899 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.95453 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 109.01051 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN435 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.38123 | | | | 0.00 | 0 | 0 |
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.83533 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.73162 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN438 On 22/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.47826 | | | | 0.00 | 0 | 0 |
| Total CLN438 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN438 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 03/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.55193 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 109.89948 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.25298 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN442 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.34484 | | | | 0.00 | 0 | 0 |
| Total CLN442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN442 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN443 On 06/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.34584 | | | | 0.00 | 0 | 0 |
| Total CLN443 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN443 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 23/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02572 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 24/05/2021 Spot Bond | | | 10.42500 | 106.20856 | 10.42500 | 106.17923 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN446 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68146 | | | | 0.00 | 0 | 0 |
| Total CLN446 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN446 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN447 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22571 | | | | 0.00 | 0 | 0 |
| Total CLN447 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN447 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN448 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87440 | | | | 0.00 | 0 | 0 |
| Total CLN448 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN448 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN449 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.19596 | | | | 0.00 | 0 | 0 |
| Total CLN449 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN449 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN450 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23630 | | | | 0.00 | 0 | 0 |
| Total CLN450 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN450 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN451 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.17915 | | | | 0.00 | 0 | 0 |
| Total CLN451 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN451 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2022 Spot Bond | | | 3.63000 | 133.19945 | 3.63000 | 133.17933 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 5.53000 | 95.02427 | 5.53000 | 95.84960 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 31/01/2025 Spot Bond | | | 5.17000 | 97.70116 | 5.17000 | 98.47638 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 192.77006 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 8.86500 | 97.49961 | 8.86500 | 97.47650 | | | | 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 | | | 8.48000 | 38.66596 | 8.48000 | 170.27103 | | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN89 On 02/03/2028 Spot Bond | | | 8.48000 | 39.16059 | 8.48000 | 170.71950 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.18063 | | | | 0.00 | 0 | 0 |
| Total CLNF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF03 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.21883 | | | | 0.00 | 0 | 0 |
| Total CLNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.75601 | | | | 0.00 | 0 | 0 |
| Total CLNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.65702 | | | | 0.00 | 0 | 0 |
| Total CLNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67652 | | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.18667 | | | | 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 | 101.69421 | | | | 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 | 100.78262 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.56334 | | | | 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 | 101.63229 | | | | 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 | 99.79589 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|-----------------------|---------------|
| CLNF14 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.63223 | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.69392 | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.94800 | | | 0.00 | 0 | 0 |
| Total COH001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH001 | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.10400 | | | 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 | | | 9.39000 | 105.38069 | 9.39000 | 105.36564 | | | 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 | | | 9.19000 | 101.66152 | 9.19000 | 101.63657 | | 12,406,500,000.00 | 1,350,000 | 830,270,000 | |
| Total COJ04 SPOT | | | | | | | | 12,406,500,000.00 | 1,350,000 | 830,270,000 | |
| Total For COJ04 | | | | | | | | 12,406,500,000.00 | 1,350,000 | 830,270,000 | |
| COJ05 On 05/06/2023 Spot Bond | | | 9.80500 | 114.34972 | 9.80500 | 114.31982 | | 0.00 | 0 | 21,900,000,000 | |
| Total COJ05 SPOT | | | | | | | | 0.00 | 0 | 21,900,000,000 | |
| Total For COJ05 | | | | | | | | 0.00 | 0 | 21,900,000,000 | |
| COJ07 On 23/03/2021 Spot Bond | | | 9.96500 | 107.46200 | 9.96500 | 107.43360 | | 0.00 | 0 | 0 | |
| Total COJ07 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For COJ07 | | | | | | | | 0.00 | 0 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 10.72000 | 106.36791 | 10.72000 | 106.33756 | | 0.00 | 0 | 0 | |
| Total COJ08 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For COJ08 | | | | | | | | 0.00 | 0 | 0 | |
| COJG0 On 09/06/2024 Spot Bond | | | 10.12000 | 102.42922 | 10.12000 | 102.40159 | | 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 | | | 10.29500 | 97.98463 | 10.29500 | 97.95776 | | 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 | | | 11.21000 | 97.52040 | 11.21000 | 97.49133 | | 0.00 | 0 | 350,000,000 | |
| Total COT02 SPOT | | | | | | | | 0.00 | 0 | 350,000,000 | |
| Total For COT02 | | | | | | | | 0.00 | 0 | 350,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| COT03 On 05/06/2028 Spot Bond | | | 11.21000 | 90.77080 | 11.21000 | 90.74375 | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | 0.00 | 0 | 0 |
| CPL003 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CPL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL003 | | | | | | | | | 0.00 | 0 | 0 |
| CPL01U On 12/12/2019 Spot Bond | | | 100.00000 | 15.37953 | 100.00000 | 15.34228 | | | 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 |
| CPL02U On 12/03/2020 Spot Bond | | | 100.00000 | 13.25336 | 100.00000 | 13.22125 | | | 0.00 | 0 | 0 |
| Total CPL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | 0.00 | 0 | 0 |
| CPL03U On 12/12/2018 Spot Bond | | | 100.00000 | 22.30087 | 100.00000 | 22.24684 | | | 0.00 | 0 | 0 |
| Total CPL03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | 0.00 | 0 | 0 |
| CPL04U On 26/08/2016 Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 99.45504 | | | 0.00 | 0 | 0 |
| Total CPL04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL04U | | | | | | | | | 0.00 | 0 | 0 |
| CPL05U On 30/10/2018 Spot Bond | | | 100.00000 | 21.64212 | 100.00000 | 21.58969 | | | 0.00 | 0 | 0 |
| Total CPL05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL05U | | | | | | | | | 0.00 | 0 | 0 |
| CPL06U On 30/11/2018 Spot Bond | | | 100.00000 | 25.08570 | 100.00000 | 25.02493 | | | 0.00 | 0 | 0 |
| Total CPL06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL06U | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.73000 | 96.85628 | 11.73000 | 96.82628 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| DEN38 On 10/06/2018 Spot Bond | | | 100.00000 | 32.74734 | 100.00000 | 32.66800 | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | 0.00 | 0 | 0 |
| DEN39 On 10/06/2018 Spot Bond | | | 100.00000 | 25.21657 | 100.00000 | 25.15548 | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | 0.00 | 0 | 0 |
| DEN40 On 10/06/2018 Spot Bond | | | 100.00000 | 33.42012 | 100.00000 | 33.33915 | | | 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 | | | 8.21000 | 101.38002 | 8.21000 | 101.35786 | | | 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 | 102.76861 | 6.86000 | 102.74978 | | | 0.00 | 0 | 0 |
| Total DENG44/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44/R203 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.01286 | | | 0.00 | 0 | 0 |
| Total DENG58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG58 | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 04/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.47323 | | | 0.00 | 0 | 0 |
| Total DENG59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG59 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 27/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.67123 | | | 0.00 | 0 | 0 |
| Total DENG61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG61 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88518 | | | 0.00 | 0 | 0 |
| Total DENG62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG62 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 03/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.74062 | | | 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 | 101.84486 | | | 0.00 | 0 | 0 |
| Total DLTB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB02 | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15335 | | | 0.00 | 0 | 0 |
| Total DLTB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|-------------------|
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 43.82872 | 100.00000 | 43.72255 | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 43.82872 | 100.00000 | 43.72255 | | | 0.00 | 0 | 0 |
| Total DLTB03/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| DNG60 On 04/08/2017 Spot Bond | | | 100.00000 | 59.74883 | 100.00000 | 59.63055 | | | 0.00 | 0 | 0 |
| Total DNG60U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG60U | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.11817 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.16511 | | | 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 | 101.87102 | | | 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 | 63.69304 | | | 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 | | | 9.49500 | 99.88932 | 9.49500 | 99.86401 | | | 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 | | | 9.42500 | 100.52491 | 9.42500 | 100.49976 | | 98,962,500,000.00 | | 10,500,000 | 19,200,000 |
| Total DV22 SPOT | | | | | | | | 98,962,500,000.00 | | 10,500,000 | 19,200,000 |
| Total For DV22 | | | | | | | | 98,962,500,000.00 | | 10,500,000 | 19,200,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 15.34649 | 100.00000 | 15.31271 | | 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 | | | 9.76000 | 101.08248 | 9.76000 | 101.05602 | | 2,227,720,000,000.00 | 228,250,000 | 325,650,000 | |
| Total DV23 SPOT | | | | | | | | 2,227,720,000,000.00 | 228,250,000 | 325,650,000 | |
| Total For DV23 | | | | | | | | 2,227,720,000,000.00 | 228,250,000 | 325,650,000 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 10.41593 | 100.00000 | 10.39275 | | 0.00 | 0 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 10.41593 | 100.00000 | 10.39275 | | 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 | | | 9.83000 | 99.45060 | 9.83000 | 99.42467 | | 2,457,500,000.00 | 250,000 | 50,000 | |

| 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 DV24 SPOT | | | | | | | | | | 2,457,500,000.00 | 250,000 | 50,000 |
| Total For DV24 | | | | | | | | | | 2,457,500,000.00 | 250,000 | 50,000 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.18016 | 9.69000 | 100.15440 | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.18016 | 9.69000 | 100.15440 | | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 10.61000 | 96.70337 | 10.61000 | 96.67620 | | | | 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 | 100.18760 | 10.10000 | 100.16078 | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.18760 | 10.10000 | 100.16078 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DVC015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC015 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52063 | | | | 0.00 | 0 | 0 |
| Total DVC017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DVC018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC018 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC01: On 01/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.82187 | | | | 0.00 | 0 | 0 |
| Total DVC019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC019 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.99992 | | | | 0.00 | 0 | 0 |
| Total DVC020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC020 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.12738 | | | | 0.00 | 0 | 0 |
| Total DVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.49157 | | | | 0.00 | 0 | 0 |
| Total DVC022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC022 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53399 | | | | 0.00 | 0 | 0 |
| Total DVC023 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 DVC023 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.73541 | | | | 0.00 | 0 | 0 |
| Total DVC024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC024 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF16 On 19/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.02757 | | | | 0.00 | 0 | 0 |
| Total DVF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF16 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF17 On 18/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.37250 | | | | 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 | 100.99410 | | | | 0.00 | 399,600,000 | 399,600,000 |
| Total DVF18 SPOT | | | | | | | | | | 0.00 | 399,600,000 | 399,600,000 |
| Total For DVF18 | | | | | | | | | | 0.00 | 399,600,000 | 399,600,000 |
| DVF19 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.96269 | | | | 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 | | | 8.42500 | 117.56646 | 8.42500 | 117.54010 | | | | 0.00 | 0 | 0 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 0 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 17.79158 | 100.00000 | 17.75242 | | | | 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 | | | 9.39500 | 105.04547 | 9.39500 | 105.01926 | | | | 0.00 | 0 | 0 |
| Total ECN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 9.55500 | 105.15962 | 9.55500 | 105.13296 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 9.76000 | 105.42172 | 9.76000 | 105.39442 | | | | 0.00 | 0 | 0 |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 2.96500 | 107.07297 | 2.96500 | 107.05871 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC03 On 31/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 EFC03 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC04 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS00E On 23/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.95711 | | | | 0.00 | 0 | 0 |
| Total EFS00B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS00B | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A On 28/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFS0A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A1 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A On 28/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.77646 | | | | 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 | 17.59261 | 100.00000 | 17.55000 | | | | 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 | | | 2.36000 | 107.55431 | 2.36000 | 107.54174 | | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 109.49499 | 2.25000 | 109.48252 | | | | 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 | | | 2.32000 | 131.46893 | 2.32000 | 131.45372 | | | | 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 | | | 2.32000 | 118.64121 | 2.32000 | 118.62745 | | | | 0.00 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 0 |
| EL30 On 29/07/2030 Spot Bond | | | 2.32000 | 117.89779 | 2.32000 | 117.88414 | | | | 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 | | | 2.31500 | 110.56666 | 2.31500 | 110.55383 | | | | 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 | | | 2.34000 | 107.96566 | 2.34000 | 107.95310 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 109.49499 | 2.25000 | 109.48252 | | | | 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 | | | 9.88500 | 102.93935 | 9.88500 | 102.91236 | | | | 0.00 | 0 | 100,000,000 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| EMM02 On 11/03/2021 Spot Bond | | | 9.62500 | 108.81068 | 9.62500 | 108.78289 | | | | 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 | | | 10.26000 | 101.95734 | 10.26000 | 101.92962 | | | | 0.00 | 0 | 100,000,000 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.44500 | 93.87629 | 10.44500 | 97.29806 | | | | 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 | | | 10.71000 | 103.48752 | 10.71000 | 103.51660 | | | | 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 | | | 10.36000 | 101.10873 | 10.36000 | 101.34138 | | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.88557 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF003 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.70761 | | | | 0.00 | 0 | 0 |
| Total EPF003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF003 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.40625 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF005 On 06/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.39325 | | | | 0.00 | 0 | 0 |
| Total EPF005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF005 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01987 | | | | 0.00 | 0 | 0 |
| Total EPF006 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 EPF006 | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.79150 | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | 0.00 | 0 | 0 |
| EPF01U On 01/09/2018 Spot Bond | | | 100.00000 | 16.49477 | 100.00000 | 16.45481 | | | 0.00 | 0 | 0 |
| Total EPF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF01U | | | | | | | | | 0.00 | 0 | 0 |
| EPF02U On 01/09/2019 Spot Bond | | | 100.00000 | 6.75626 | 100.00000 | 6.73989 | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | 0.00 | 0 | 0 |
| EPFC18 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPFC18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC18 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC21 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.47769 | | | 0.00 | 0 | 0 |
| Total EPFC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC21 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC22 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPFC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC22 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC23 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPFC23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC23 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC24 On 22/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04320 | | | 0.00 | 0 | 0 |
| Total EPFC24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC24 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC25 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.44860 | | | 0.00 | 0 | 0 |
| Total EPFC25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC25 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC26 On 06/03/2017 Spot Bond | | | 100.00000 | 75.12533 | 100.00000 | 74.98280 | | 900,000,000,000,000.00 | 29,000,000,000 | 18,400,000,000 | |
| Total EPFC26 SPOT | | | | | | | | 10,000,000,000,000.00 | 29,000,000,000 | 18,400,000,000 | |
| Total For EPFC26 | | | | | | | | 10,000,000,000,000.00 | 29,000,000,000 | 18,400,000,000 | |
| EPFC27 On 06/09/2017 Spot Bond | | | 100.00000 | 39.69959 | 100.00000 | 38.94545 | | 480,000,000,000,000.00 | 4,800,000,000 | 4,800,000,000 | |
| Total EPFC27 SPOT | | | | | | | | 10,000,000,000,000.00 | 4,800,000,000 | 4,800,000,000 | |
| Total For EPFC27 | | | | | | | | 10,000,000,000,000.00 | 4,800,000,000 | 4,800,000,000 | |
| EQS05 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.82087 | | | 0.00 | 0 | 0 |
| Total EQS05 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 EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | 100.00000 | 60.45501 | 100.00000 | 60.30855 | | | | 0.00 | 0 | 0 |
| Total EQS05/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.60578 | | | | 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 | | | 12.63000 | 97.56543 | 12.63000 | 97.53279 | | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.26281 | | | | 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 | 24.29430 | 100.00000 | 24.23544 | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | 100.00000 | 24.41706 | 100.00000 | 24.35792 | | | | 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 | 99.30577 | | | | 0.00 | 0 | 0 |
| Total EQS09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS09 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.18013 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.18015 | | | | 0.00 | 0 | 0 |
| Total ERS3B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B5 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.18943 | | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.19846 | | | | 0.00 | 0 | 0 |

| Contract 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 | 111.46700 | 10.00000 | 111.43800 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.17378 | | | | 0.00 | 0 | 0 |
| Total ERSA15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA15 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA16 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.17169 | | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.16721 | | | | 0.00 | 0 | 0 |
| Total ERSA18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA18 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA19 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.17375 | | | | 0.00 | 0 | 0 |
| Total ERSA20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA20 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.18002 | | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.17280 | | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.17826 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|-----------------------|
| Total ERSA23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA23 | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 8.25000 | 104.70605 | 8.25000 | 104.68292 | | | 42,355,500,000.00 | 5,134,000 | 41,670,675,000 |
| Total ES18 SPOT | | | | | | | | | 42,355,500,000.00 | 5,134,000 | 41,670,675,000 |
| Total For ES18 | | | | | | | | | 42,355,500,000.00 | 5,134,000 | 41,670,675,000 |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 103.18743 | 9.25000 | 103.16194 | | | 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 | | | 8.89000 | 106.16716 | 8.89000 | 106.14207 | | | 157,580,584,000.00 | 17,725,600 | 4,869,120,900 |
| Total ES23 SPOT | | | | | | | | | 157,580,584,000.00 | 17,725,600 | 4,869,120,900 |
| Total For ES23 | | | | | | | | | 157,580,584,000.00 | 17,725,600 | 4,869,120,900 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 100.82540 | 10.00000 | 100.79867 | | | 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 | | | 9.34000 | 93.78125 | 9.34000 | 93.75787 | | | 230,752,172,000.00 | 24,705,800 | 13,311,531,200 |
| Total ES26 SPOT | | | | | | | | | 230,752,172,000.00 | 24,705,800 | 13,311,531,200 |
| Total For ES26 | | | | | | | | | 230,752,172,000.00 | 24,705,800 | 13,311,531,200 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 103.09749 | 7.85000 | 103.07581 | | | 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 | | | 10.02000 | 82.90833 | 9.96000 | 83.29785 | | | 327,225,144,000.00 | 32,657,200 | 64,663,980,000 |
| Total ES33 SPOT | | | | | | | | | 327,225,144,000.00 | 32,657,200 | 64,663,980,000 |
| Total For ES33 | | | | | | | | | 327,225,144,000.00 | 32,657,200 | 64,663,980,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 103.31500 | 7.50000 | 103.29433 | | | 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 | | | 10.07000 | 88.47156 | 10.07000 | 88.44781 | | | 52,613,736,000.00 | 5,224,800 | 51,710,000,000 |
| Total ES42 SPOT | | | | | | | | | 52,613,736,000.00 | 5,224,800 | 51,710,000,000 |
| Total For ES42 | | | | | | | | | 52,613,736,000.00 | 5,224,800 | 51,710,000,000 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.81364 | 8.50000 | 102.79025 | | | 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 | 99.56806 | | | 0.00 | 868,200,000 | 7,500,000,000 |
| Total EXX01 SPOT | | | | | | | | | 0.00 | 868,200,000 | 7,500,000,000 |
| Total For EXX01 | | | | | | | | | 0.00 | 868,200,000 | 7,500,000,000 |
| EXX02 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.78555 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EXX02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | | 0.00 | 0 | 0 |
| FIF01U On 01/11/2018 Spot Bond | | | 100.00000 | 22.67184 | 100.00000 | 22.60106 | | | | 0.00 | 0 | 0 |
| Total FIF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF01U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2018 Spot Bond | | | 100.00000 | 22.77458 | 100.00000 | 22.70348 | | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2018 Spot Bond | | | 100.00000 | 22.90535 | 100.00000 | 22.83384 | | | | 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 | 23.03612 | 100.00000 | 22.96420 | | | | 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 | 100.04600 | | | | 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 | 99.88338 | | | | 0.00 | 0 | 0 |
| Total FIFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB06 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97771 | | | | 0.00 | 0 | 0 |
| Total FIFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB07 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88488 | | | | 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 | 99.83480 | | | | 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 | 101.46897 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC25 On 07/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.11703 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.81920 | | | | 0.00 | 0 | 0 |
| Total FIFC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC27 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC29 On 06/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.75300 | | | | 0.00 | 0 | 0 |
| Total FIFC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC29 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC31 On 09/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27478 | | | | 0.00 | 0 | 0 |
| Total FIFC31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC31 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.24474 | 100.00000 | 0.24414 | | | | 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 | 0.24474 | 100.00000 | 0.24414 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 11.04114 | 100.00000 | 11.01439 | | | | 0.00 | 0 | 0 |
| Total FR002U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 10.75107 | 100.00000 | 10.72502 | | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4J On 15/09/2023 Spot Bond | | | 100.00000 | | 0.00000 | 101.70046 | | | | 0.00 | 0 | 0 |
| Total FR2A4A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4A | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | 100.00000 | | 0.00000 | 101.70375 | | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4K On 15/09/2023 Spot Bond | | | 100.00000 | | 0.00000 | 101.87210 | | | | 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 | 101.98647 | | | | 0.00 | 0 | 0 |
| Total FR2A4D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4D | | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 9.74000 | 98.96349 | 9.74000 | 98.93778 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB09 On 10/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65528 | | | | 0.00 | 0 | 0 |
| Total FRB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB10 On 25/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.78183 | | | | 0.00 | 0 | 0 |
| Total FRB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB11 On 11/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.11070 | | | | 0.00 | 150,000,000 | 150,000,000 |
| Total FRB11 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| Total For FRB11 | | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.06045 | | | | 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 | 97.77237 | | | | 0.00 | 0 | 2,010,000,000 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 2,010,000,000 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 2,010,000,000 |
| FRB14 On 02/06/2026 Spot Bond | | | 10.45500 | 99.51939 | 10.45500 | 100.55989 | | | | 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 | 103.48652 | | | | 0.00 | 0 | 4,100,000,000 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 4,100,000,000 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 4,100,000,000 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.25567 | | | | 0.00 | 0 | 714,000,000 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 714,000,000 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 714,000,000 |
| FRB17 On 08/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.43031 | | | | 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 | 12.25647 | 100.00000 | 12.22678 | | | | 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 | 101.31788 | | | | 0.00 | 0 | 0 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB19 On 14/04/2021 Spot Bond | | | 11.65500 | 106.87008 | 11.65500 | 106.83700 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-------------------|---------------|
| Total FRB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.25486 | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.43000 | 105.26214 | 10.43000 | 105.23290 | | 1,043,000,000,000.00 | 100,000,000 | 50,000,000 | |
| Total FRBC21 SPOT | | | | | | | | 1,043,000,000,000.00 | 100,000,000 | 50,000,000 | |
| Total For FRBC21 | | | | | | | | 1,043,000,000,000.00 | 100,000,000 | 50,000,000 | |
| FRBC2:On 21/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.63777 | | | 0.00 | 0 | 0 |
| Total FRBC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 2.23000 | 141.90267 | 2.23000 | 142.83845 | | | 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 | | | 2.62000 | 120.16819 | 2.62000 | 284.00062 | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 2.39500 | 114.55644 | 2.39500 | 121.75827 | | | 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 | | | 3.47000 | 92.79336 | 3.47000 | 159.79267 | | | 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 | | | 3.22500 | 103.70473 | 3.22500 | 207.53068 | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 3.67000 | 93.96732 | 3.67000 | 94.49631 | | | 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 | | | 7.22900 | 74.25358 | 7.22900 | 73.76395 | | | 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 | | | 9.26100 | 48.47887 | 9.26100 | 47.61169 | | | 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 | | | 9.51000 | 47.07989 | 9.51000 | 46.18560 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC04I On 15/03/2017 Spot Bond | | | 100.00000 | 60.82179 | 100.00000 | 60.67445 | | | | 0.00 | 0 | 0 |
| Total FRC04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC04U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC05I On 13/10/2018 Spot Bond | | | 100.00000 | 24.25691 | 100.00000 | 24.18118 | | | | 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 | 44.92845 | 100.00000 | 44.81962 | | | | 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 | 102.60198 | | | | 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 | 101.93288 | | | | 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 | 101.70306 | | | | 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 | 101.84805 | | | | 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 | 100.10014 | 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 | 100.10014 | 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 | 101.84451 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.76849 | | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12:On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.97705 | | | | 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 | 101.81800 | | | | 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 | 100.08047 | 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 | 101.91860 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| Total FRC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.31226 | | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.25052 | | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: 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 |
| FRC13: 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 |
| FRC13: 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 |
| FRC13: 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 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC140 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC141 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | 100.09221 | 45.19797 | 100.09221 | 45.08838 | | | | 0.00 | 0 | 0 |
| Total FRC143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67114 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 107.52746 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC145: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.81258 | | | | 0.00 | 0 | 0 |
| Total FRC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC150: On 20/09/2017 Spot Bond | | | 5.76400 | 94.03332 | 5.76400 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC151: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.83029 | | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC152: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.69062 | | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC153: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.73836 | | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC154: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.20648 | | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC155: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.71184 | | | | 0.00 | 0 | 0 |
| Total FRC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC161: On 14/12/2018 Spot Bond | | | 13.22500 | 76.54489 | 13.22500 | 76.51784 | | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC162: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.62705 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC163: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.62882 | | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC166: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.26861 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC167 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.62626 | | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC168 On 31/01/2025 Spot Bond | | | 3.62500 | 107.14041 | 3.62500 | 110.82904 | | | | 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 | 101.75611 | | | | 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 | 101.75611 | | | | 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 | 100.05021 | | | | 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 | 101.50064 | | | | 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 | 101.75611 | | | | 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 | 101.66761 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC176 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.63400 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC177 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.48555 | | | | 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 | 101.87416 | | | | 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 | 103.46646 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.83849 | | | | 0.00 | 0 | 0 |
| Total FRC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.11823 | | | | 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 | 102.11646 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.73850 | | | | 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 | 101.73850 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19:On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25487 | | | | 0.00 | 0 | 0 |
| Total FRC191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19:On 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.31307 | | | | 0.00 | 660,000,000 | 330,000,000 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 660,000,000 | 330,000,000 |
| Total For FRC192 | | | | | | | | | | 0.00 | 660,000,000 | 330,000,000 |
| FRC19:On 25/11/2020 Spot Bond | | | 10.00000 | 111.46700 | 10.00000 | 111.43800 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19:On 20/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.82303 | | | | 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 | 100.96304 | | | | 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 | 100.96304 | | | | 0.00 | 1,140,000,000 | 570,000,000 |

| 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 FRC202 SPOT | | | | | | | | | | 0.00 | 1,140,000,000 | 570,000,000 |
| Total For FRC202 | | | | | | | | | | 0.00 | 1,140,000,000 | 570,000,000 |
| FRC202 On 06/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.42987 | | | | 0.00 | 0 | 0 |
| Total FRC204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC204 On 06/05/2017 Spot Bond | | | 8.75000 | 100.44790 | 8.75000 | 100.42428 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC205 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71012 | | | | 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 | 12.24516 | 100.00000 | 12.21550 | | | | 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 | 11.32657 | 100.00000 | 11.29912 | | | | 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 | 97.49354 | | | | 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 | 16.76647 | 100.00000 | 16.72585 | | | | 0.00 | 0 | 0 |
| FRC210 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.79141 | | | | 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 | 59.37179 | 100.00000 | 59.22796 | | | | 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 | 100.41910 | | | | 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 | 12.18003 | 100.00000 | 12.15052 | | | | 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 | 40.47253 | 100.00000 | 40.37449 | | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.41906 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | 100.00000 | 40.18809 | 100.00000 | 40.09074 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41820 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.40057 | | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.52442 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 04/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.49742 | | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 31/01/2022 Spot Bond | | | 3.04000 | 137.17449 | 3.04000 | 137.15594 | | | | 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 | 100.34409 | | | | 0.00 | 0 | 0 |
| Total FRC222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC222 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.34033 | | | | 0.00 | 0 | 0 |
| Total FRC223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC223 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.34033 | | | | 0.00 | 0 | 0 |
| Total FRC224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC224 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 20/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04776 | | | | 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 | 101.75959 | | | | 0.00 | 0 | 0 |
| Total FRC227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC227 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 16/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.59847 | | | | 0.00 | 0 | 0 |
| Total FRC228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC228 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 30/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61265 | | | | 0.00 | 0 | 0 |
| Total FRC229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC229 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.81760 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.44168 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 31/01/2022 Spot Bond | | | 3.90000 | 131.42444 | 3.90000 | 131.40363 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.54445 | | | | 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 | 101.06688 | | | | 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 | 99.99991 | | | | 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 | 102.84045 | | | | 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 | 100.66954 | | | | 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 | 104.30391 | | | | 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 | 105.06501 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 99.55875 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.13589 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.95778 | | | | 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 | 102.42132 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.93866 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.56480 | | | | 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 | 100.34342 | | | | 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 | 87.26824 | | | | 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 | 102.43299 | | | | 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 | 82.69910 | | | | 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 | 101.99281 | | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.71884 | | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC66 On 31/01/2022 Spot Bond | | | 3.57000 | 111.68670 | 3.57000 | 133.57765 | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | 0.00 | 0 | 0 |
| FRC67 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.83732 | | | 0.00 | 0 | 0 |
| Total FRC67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC67 | | | | | | | | | 0.00 | 0 | 0 |
| FRC68 On 20/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC68 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC68 | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 3.62000 | 104.60777 | 3.62000 | 133.24562 | | | 0.00 | 0 | 0 |
| Total FRC69 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC69 | | | | | | | | | 0.00 | 0 | 0 |
| FRC71 On 31/01/2022 Spot Bond | | | 3.60000 | 102.82270 | 3.60000 | 133.37831 | | | 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 | | | 3.61000 | 100.08115 | 3.61000 | 138.75879 | | | 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 | | | 3.68000 | 103.05984 | 3.68000 | 154.82781 | | | 0.00 | 0 | 0 |
| Total FRC74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC74 | | | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79293 | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | 0.00 | 0 | 0 |
| FRC83 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.63225 | | | 0.00 | 0 | 0 |
| Total FRC83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC83 | | | | | | | | | 0.00 | 0 | 0 |
| FRC84 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.82675 | | | 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 | 102.08820 | | | 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 | 102.02110 | | | 0.00 | 0 | 0 |
| Total FRC87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC87 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------------|----------------------|----------------------|
| FRC94/ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.77921 | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | 0.00 | 0 | 0 |
| FRC96/ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.77744 | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | 0.00 | 0 | 0 |
| FRD01/ On 31/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.85096 | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | 0.00 | 0 | 0 |
| FRD01U On 22/12/2018 Spot Bond | | | 100.00000 | 22.77912 | 100.00000 | 22.72393 | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | 0.00 | 0 | 0 |
| FRD09U On 26/06/2017 Spot Bond | | | 100.00000 | 63.26927 | 100.00000 | 63.11600 | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | 0.00 | 0 | 0 |
| FRD11U On 08/11/2016 Spot Bond | | | 100.00000 | 82.95455 | 100.00000 | 82.76644 | | | 0.00 | 0 | 0 |
| Total FRD11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD11U | | | | | | | | | 0.00 | 0 | 0 |
| FRD13U On 31/12/2019 Spot Bond | | | 100.00000 | 16.10381 | 100.00000 | 16.06480 | | 5,000,000,000,000.00 | 50,000,000 | 290,000,000 | |
| Total FRD13U SPOT | | | | | | | | 5,000,000,000,000.00 | 50,000,000 | 290,000,000 | |
| Total For FRD13U | | | | | | | | 5,000,000,000,000.00 | 50,000,000 | 290,000,000 | |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66381 | | | 0.00 | 0 | 0 |
| Total FRJ17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ17 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.75495 | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.09043 | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.06576 | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total FRJ20 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For FRJ20 | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.51398 | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.17936 | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 0 |
| FRS011 On 13/05/2021 Spot Bond | | | 100.00000 | 3.78123 | 100.00000 | 3.77396 | | | 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 | 3.78123 | 100.00000 | 3.77396 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 2.10800 | 85.71205 | 2.10800 | 115.99433 | | | 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 | | | 2.46000 | 111.80328 | 2.46000 | 121.17502 | | | 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 | 100.80982 | | | 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 | 100.92318 | 10.38000 | 100.89508 | | | 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 | 100.92318 | 10.38000 | 100.89508 | | | 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 | | | 2.60000 | 109.03700 | 2.60000 | 118.36493 | | | 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 | | | 2.66500 | 223.27725 | 2.66500 | 223.24920 | | | 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 | | | 2.57000 | 118.97510 | 2.57000 | 118.96051 | | | 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 | | | 2.69500 | 222.39922 | 2.69500 | 222.37109 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS113 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78885 | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2025 Spot Bond | | | 2.88000 | 117.32620 | 2.88000 | 117.31084 | | | 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 | | | 2.76500 | 115.16677 | 2.76500 | 115.15205 | | | 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 | | | 2.76500 | 115.16677 | 2.76500 | 115.15205 | | | 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 | | | 2.81500 | 121.29394 | 2.81500 | 218.90046 | | | 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 | | | 2.86500 | 217.50235 | 2.86500 | 217.47386 | | | 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 | | | 2.41000 | 106.48613 | 2.41000 | 106.47355 | | | 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 | | | 2.89500 | 170.99594 | 2.89500 | 216.62333 | | | 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 | | | 3.67500 | 99.21763 | 3.67500 | 99.20095 | | | 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 | | | 3.17000 | 104.53525 | 3.17000 | 164.53525 | | | 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 | | | 3.49000 | 89.24073 | 3.49000 | 102.21612 | | | 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 | | | 3.16000 | 104.66543 | 3.16000 | 164.69612 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |

| 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 11/11/2016 Spot Bond | | | 100.00000 | 82.39278 | 100.00000 | 82.20721 | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 31/03/2028 Spot Bond | | | 3.22000 | 163.75659 | 3.22000 | 163.73361 | | | 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 | | | 3.40500 | 202.30257 | 3.40500 | 202.76820 | | | 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 | 81.73341 | | | 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 | | | 3.42000 | 89.95290 | 3.42000 | 103.38590 | | | 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 | | | 3.67500 | 86.25978 | 3.67500 | 99.20095 | | | 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 | | | 3.20000 | 93.05524 | 3.20000 | 107.16919 | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 31/03/2028 Spot Bond | | | 3.03000 | 166.82676 | 3.03000 | 166.80418 | | | 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 | | | 3.17500 | 208.90702 | 3.17500 | 208.87791 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14(On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.42422 | | | 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 | 106.71726 | | | 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 | | | 3.16000 | 164.71898 | 3.16000 | 164.69612 | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS141 On 31/03/2028 Spot Bond | | | 3.16000 | 164.71898 | 3.16000 | 164.69612 | | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 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 |
| FRS143 On 31/03/2028 Spot Bond | | | 3.45000 | 95.97936 | 3.45000 | 160.10385 | | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS144 On 31/01/2025 Spot Bond | | | 3.18000 | 114.66690 | 3.18000 | 114.65096 | | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/01/2022 Spot Bond | | | 2.74000 | 139.24763 | 2.74000 | 139.22991 | | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 06/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 80.72900 | | | | 0.00 | 0 | 0 |
| Total FRS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS148 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/03/2028 Spot Bond | | | 3.51000 | 159.01315 | 3.51000 | 159.17239 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS148 On 31/03/2028 Spot Bond | | | 3.55000 | 158.37801 | 3.55000 | 158.55491 | | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/01/2025 Spot Bond | | | 3.15000 | 114.92977 | 3.15000 | 114.91388 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/03/2028 Spot Bond | | | 3.52000 | 158.77534 | 3.52000 | 159.01775 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 3.56000 | 157.66952 | 3.56000 | 158.40097 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 08/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.36875 | | | | 0.00 | 0 | 0 |
| Total FRS154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS154 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS36 On 07/12/2023 Spot Bond | | | 2.38000 | 121.93596 | 2.38000 | 288.18035 | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 2.27000 | 122.75655 | 2.27000 | 290.12057 | | | 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 | | | 2.99000 | 117.50245 | 2.99000 | 277.69773 | | | 0.00 | 0 | 0 |
| Total FRS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS43 | | | | | | | | | 0.00 | 0 | 0 |
| FRS46 On 31/01/2022 Spot Bond | | | 2.70000 | 100.43680 | 2.70000 | 139.50913 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.70739 | | | 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 | | | 2.23000 | 142.85467 | 2.23000 | 142.83845 | | | 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 | 101.22111 | | | 0.00 | 0 | 0 |
| Total FRS59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS59 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.51354 | | | 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 | | | 2.44000 | 118.41306 | 2.44000 | 118.39897 | | | 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 | 67.71171 | 104.97509 | 67.54041 | | | 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 | 68.88667 | 101.07593 | 68.71819 | | | 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 | 64.30587 | 100.44759 | 64.14947 | | | 0.00 | 0 | 0 |
| Total FRS74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS74 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS76 On 18/06/2017 Spot Bond | | | 100.76967 | 67.19531 | 100.76967 | 67.03140 | | | 0.00 | 0 | 0 |
| Total FRS76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS76 | | | | | | | | | 0.00 | 0 | 0 |
| FRS79 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS79 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS79 | | | | | | | | | 0.00 | 0 | 0 |
| FRS81 On 30/10/2042 Spot Bond | | | 2.18500 | 126.61625 | 2.18500 | 126.60201 | | | 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 | | | 2.34000 | 97.54707 | 2.34000 | 122.27441 | | | 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 | 99.33516 | | | 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 | | | 2.37000 | 97.32231 | 2.37000 | 121.99257 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS88 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.87214 | | | 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 | | | 2.47000 | 121.26944 | 2.47000 | 286.60440 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40318 | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.88294 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| FRX16 On 15/09/2016 Spot Bond | | | 7.11000 | 103.57630 | 7.11000 | 103.55621 | | | 0.00 | 0 | 0 |
| Total FRX16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX16 | | | | | | | | | 0.00 | 0 | 0 |
| FRX17 On 15/09/2017 Spot Bond | | | 8.32500 | 103.92978 | 8.32500 | 103.90675 | | 6,968,857,500,000.00 | | 837,100,000 | 837,100,000 |
| Total FRX17 SPOT | | | | | | | | 6,968,857,500,000.00 | | 837,100,000 | 837,100,000 |
| Total For FRX17 | | | | | | | | 6,968,857,500,000.00 | | 837,100,000 | 837,100,000 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.46000 | 106.85189 | 8.46000 | 106.82770 | | | 0.00 | 0 | 0 |
| Total FRX18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 8.83500 | 102.92467 | 8.83500 | 102.90049 | | 39,315,750,000.00 | | 4,450,000 | 890,000 |
| Total FRX19 SPOT | | | | | | | | 39,315,750,000.00 | | 4,450,000 | 890,000 |
| Total For FRX19 | | | | | | | | 39,315,750,000.00 | | 4,450,000 | 890,000 |
| FRX20 On 01/10/2020 Spot Bond | | | 9.06500 | 102.41551 | 9.06500 | 102.39070 | | | 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 | | | 9.71000 | 90.57403 | 9.71000 | 90.55083 | | | 0.00 | 0 | 0 |
| Total FRX23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX23 | | | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 9.91000 | 106.87622 | 9.91000 | 106.84797 | | | 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 | | | 10.26000 | 99.05908 | 10.26000 | 99.03200 | | | 0.00 | 0 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.38000 | 96.13751 | 10.38000 | 96.11108 | | | 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 | | | 10.41000 | 93.36829 | 10.41000 | 93.34254 | | 3,539,400,000,000.00 | | 340,000,000 | 1,059,000,000 |
| Total FRX31 SPOT | | | | | | | | 3,539,400,000,000.00 | | 340,000,000 | 1,059,000,000 |
| Total For FRX31 | | | | | | | | 3,539,400,000,000.00 | | 340,000,000 | 1,059,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.52000 | 80.20372 | 10.52000 | 80.18125 | | | 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 | 101.49957 | | | 0.00 | 0 | 0 |
| Total FS1A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS1A5 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.54378 | | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1B1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 102.08375 | | | | 0.00 | 0 | 0 |
| Total FS1B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.66761 | | | | 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 | 101.89741 | | | | 0.00 | 0 | 0 |
| Total FS1D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A3 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.04214 | | | | 0.00 | 0 | 0 |
| Total FS2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 99.94148 | | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.04360 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.04522 | | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.04657 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.05250 | | | | 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 | 5.56463 | 100.00000 | 5.55115 | | | | 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 | 0.93359 | 100.00000 | 0.93133 | | | | 0.00 | 0 | 0 |
| Total FS3A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A4U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS3A5L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A1L On 20/03/2018 Spot Bond | | | 100.00000 | 24.61231 | 100.00000 | 24.55268 | | | | 0.00 | 0 | 0 |
| Total FS4A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A2L On 20/03/2020 Spot Bond | | | 100.00000 | 4.12926 | 100.00000 | 4.11926 | | | | 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 | 0.69277 | 100.00000 | 0.69110 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FS5A1L On 20/04/2019 Spot Bond | | | 100.00000 | 9.70308 | 100.00000 | 9.67279 | | | | 0.00 | 0 | 0 |
| Total FS5A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A2L On 20/04/2021 Spot Bond | | | 100.00000 | 1.72694 | 100.00000 | 1.72155 | | | | 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 | 0.30736 | 100.00000 | 0.30640 | | | | 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 | 2.45726 | 100.00000 | 2.45131 | | | | 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 | 2.65880 | 100.00000 | 2.65050 | | | | 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 | 2.65880 | 100.00000 | 2.65050 | | | | 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 | 2.65880 | 100.00000 | 2.65050 | | | | 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 | 2.65880 | 100.00000 | 2.65050 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.06073 | | | | 0.00 | 0 | 0 |
| Total GBL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL02 | | | | | | | | | | 0.00 | 0 | 0 |
| GFC04 On 11/04/2017 Spot Bond | | | 9.77500 | 103.33011 | 9.77500 | 103.30316 | | | | 0.00 | 0 | 1,230,000,000 |
| Total GFC04 SPOT | | | | | | | | | | 0.00 | 0 | 1,230,000,000 |
| Total For GFC04 | | | | | | | | | | 0.00 | 0 | 1,230,000,000 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 99.97810 | | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 99.97745 | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 99.97717 | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 99.97535 | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 99.97312 | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 99.97171 | | | 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 | 101.91096 | | | 0.00 | 0 | 0 |
| Total GPT37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT37 | | | | | | | | | 0.00 | 0 | 0 |
| GPT38 On 29/11/2016 Spot Bond | | | 100.00000 | | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT38 | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 15.24401 | 100.00000 | 15.20708 | | | 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 | 45.63062 | 100.00000 | 45.52008 | | | 0.00 | 0 | 0 |
| Total GRB02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB02U | | | | | | | | | 0.00 | 0 | 0 |
| GRB03 On 03/03/2019 Spot Bond | | | 100.00000 | 18.92711 | 100.00000 | 18.88126 | | | 0.00 | 0 | 0 |
| Total GRB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB03U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 11.14215 | 100.00000 | 11.11516 | | | | 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 | 19.74317 | 100.00000 | 19.68153 | | | | 0.00 | 0 | 0 |
| Total GRB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 14.10655 | 100.00000 | 14.06251 | | | | 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 | 1.95512 | 100.00000 | 1.94937 | | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB09 On 31/01/2017 Spot Bond | | | 100.00000 | 69.65649 | 100.00000 | 69.52381 | | | | 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 | 46.98287 | 100.00000 | 46.87861 | | | | 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 | 31.28199 | 100.00000 | 31.18986 | | | | 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 | 30.46402 | 100.00000 | 30.43020 | | | | 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 | 15.64100 | 100.00000 | 15.59493 | | | | 0.00 | 0 | 0 |
| Total GRB13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB13U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB14 On 31/07/2019 Spot Bond | | | 100.00000 | 13.53957 | 100.00000 | 13.52453 | | | | 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 | 7.82050 | 100.00000 | 7.79746 | | | | 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 | 6.01758 | 100.00000 | 6.01090 | | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 3.91778 | 100.00000 | 3.90614 | | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 2.67745 | 100.00000 | 2.67448 | | | | 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 | 1.95512 | 100.00000 | 1.94937 | | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRDB1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRDC1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRH1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.00912 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77382 | | | | 0.00 | 0 | 0 |
| Total GRH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1B | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81424 | | | | 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 | 101.74553 | | | | 0.00 | 0 | 0 |
| Total GRT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT04 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74699 | | | | 0.00 | 0 | 0 |
| Total GRT06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT06 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| GRT07 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.04693 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.48564 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.08173 | | | | 0.00 | 0 | 990,000,000 |
| Total GRT09 SPOT | | | | | | | | | | 0.00 | 0 | 990,000,000 |
| Total For GRT09 | | | | | | | | | | 0.00 | 0 | 990,000,000 |
| GRT10 On 13/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22585 | | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.19345 | | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.51629 | | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00003 | 100.00000 | 0.00003 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| GSIS04 On 05/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.82235 | | | | 0.00 | 0 | 0 |
| Total GSIS04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GSIS04 | | | | | | | | | | 0.00 | 0 | 0 |
| GSIZ16 On 23/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.67345 | | | | 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 | 105.90685 | | | | 0.00 | 0 | 0 |
| Total HC1M1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC1M2 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.78767 | | | | 0.00 | 0 | 0 |
| Total HC1M2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M2 | | | | | | | | | | 0.00 | 0 | 0 |
| HCH01 On 25/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.85309 | | | | 0.00 | 0 | 0 |
| Total HCH01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HCH01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| HCH01 On 25/10/2016 Spot Bond | | | 100.00000 | 87.91744 | 100.00000 | 87.71155 | | | 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 | 12.78714 | 100.00000 | 12.75616 | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74680 | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.54403 | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.40725 | | | 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 | 101.10773 | | | 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 | 101.11940 | | | 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 | 101.13257 | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | 0.00 | 0 | 0 |
| HILC30 On 14/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 103.01068 | | | 0.00 | 0 | 0 |
| Total HILC30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILC30 | | | | | | | | | 0.00 | 0 | 0 |
| HM1B5 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total HM1B5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B5U | | | | | | | | | 0.00 | 0 | 0 |
| HM1B6 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total HM1B6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B6U | | | | | | | | | 0.00 | 0 | 0 |
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 9.44358 | 100.00000 | 9.42069 | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 9.44358 | 100.00000 | 9.42069 | | | 0.00 | 0 | 0 |
| Total HM1B9U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B9U | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.01787 | 100.00000 | 9.99359 | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 10.01787 | 100.00000 | 9.99359 | | | 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 | 10.75625 | 100.00000 | 10.73019 | | | 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 | 10.75625 | 100.00000 | 10.73019 | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.65871 | 100.00000 | 11.63046 | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2046 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|-----------------------|---------------|
| 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 | 100.41794 | | | 0.00 | 0 | 0 |
| Total HPF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04 | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 111.46700 | 10.00000 | 111.43800 | | | 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 | | | 9.56500 | 100.31816 | 9.56500 | 100.29304 | | | 0.00 | 0 | 0 |
| Total HPF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF05 | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05197 | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | 0.00 | 0 | 0 |
| HPF07 On 20/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04905 | | | 0.00 | 0 | 0 |
| Total HPF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF07 | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.14719 | | | 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 | 101.03854 | | | 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 | | | 8.61000 | 104.38588 | 8.61000 | 104.36197 | | 60,619,566,000.00 | 7,040,600 | 1,790,885,000 | |
| Total HWAY20 SPOT | | | | | | | | 60,619,566,000.00 | 7,040,600 | 1,790,885,000 | |
| Total For HWAY20 | | | | | | | | 60,619,566,000.00 | 7,040,600 | 1,790,885,000 | |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 14.02306 | 100.00000 | 13.99219 | | 0.00 | 0 | 0 | |
| Total HWAY20/R207 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY20/R207 | | | | | | | | 0.00 | 0 | 0 | |
| HWAY2 On 07/12/2023 Spot Bond | | | 2.26000 | 122.83147 | 2.26000 | 290.29772 | | 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 | |

| 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 07/12/2024 Spot Bond | | | 2.13000 | 126.65302 | 2.13000 | 299.33055 | | | 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 | | | 2.50000 | 101.64792 | 2.50000 | 101.63570 | | | 0.00 | 0 | 100,000,000 |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 10.10000 | 93.63722 | 10.10000 | 93.61215 | | 30,552,500,000.00 | | 3,025,000 | 6,170,605,000 |
| Total HWAY34 SPOT | | | | | | | | 30,552,500,000.00 | | 3,025,000 | 6,170,605,000 |
| Total For HWAY34 | | | | | | | | 30,552,500,000.00 | | 3,025,000 | 6,170,605,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.77393 | 100.00000 | 9.75241 | | 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 | | | 10.11000 | 93.42334 | 10.11000 | 93.39831 | | 0.00 | | 0 | 7,032,531,300 |
| Total HWAY35 SPOT | | | | | | | | 0.00 | | 0 | 7,032,531,300 |
| Total For HWAY35 | | | | | | | | 0.00 | | 0 | 7,032,531,300 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.77390 | 100.00000 | 9.75239 | | 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 | 91.02244 | 100.00000 | 90.79602 | | 0.00 | | 0 | 0 |
| Total HWF02U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For HWF02U | | | | | | | | 0.00 | | 0 | 0 |
| HWF05 On 09/10/2016 Spot Bond | | | 100.00000 | 90.40249 | 100.00000 | 90.18253 | | 0.00 | | 0 | 0 |
| Total HWF05U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For HWF05U | | | | | | | | 0.00 | | 0 | 0 |
| HWF06 On 20/11/2016 Spot Bond | | | 100.00000 | 80.75221 | 100.00000 | 80.57395 | | 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 | 100.97862 | | 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 | 111.46700 | 10.00000 | 111.43800 | | 0.00 | | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | 0.00 | | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 1.72000 | 128.27766 | 1.73000 | 128.16569 | | 28,261,794,892,000.00 | | 16,431,276,100 | 47,393,694,600 |
| Total I2025 SPOT | | | | | | | | 28,261,794,892,000.00 | | 16,431,276,100 | 47,393,694,600 |
| Total For I2025 | | | | | | | | 28,261,794,892,000.00 | | 16,431,276,100 | 47,393,694,600 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|
| I2029 | On | 31/03/2029 | Spot Bond | | | 1.87000 | 100.73620 | 1.87000 | 101.06105 | | | 22,440,000,000,000.00 | 12,000,000,000 | 57,397,600,000 |
| Total I2029 SPOT | | | | | | | | | | | | 22,440,000,000,000.00 | 12,000,000,000 | 57,397,600,000 |
| Total For I2029 | | | | | | | | | | | | 22,440,000,000,000.00 | 12,000,000,000 | 57,397,600,000 |
| I2033 | On | 28/02/2033 | Spot Bond | | | 1.87000 | 106.91526 | 1.87000 | 106.90419 | | | 28,774,812,000,000.00 | 15,387,600,000 | 24,318,250,300 |
| Total I2033 SPOT | | | | | | | | | | | | 28,774,812,000,000.00 | 15,387,600,000 | 24,318,250,300 |
| Total For I2033 | | | | | | | | | | | | 28,774,812,000,000.00 | 15,387,600,000 | 24,318,250,300 |
| I2038 | On | 31/01/2038 | Spot Bond | | | 1.86000 | 134.16395 | 1.84000 | 134.61004 | | | 50,759,864,070,000.00 | 27,290,249,500 | 187,802,442,600 |
| Total I2038 SPOT | | | | | | | | | | | | 50,759,864,070,000.00 | 27,290,249,500 | 187,802,442,600 |
| Total For I2038 | | | | | | | | | | | | 50,759,864,070,000.00 | 27,290,249,500 | 187,802,442,600 |
| I2046 | On | 31/03/2046 | Spot Bond | | | 1.90000 | 135.33556 | 1.90000 | 135.32137 | | | 10,967,436,120,000.00 | 5,772,334,800 | 136,969,800,000 |
| Total I2046 SPOT | | | | | | | | | | | | 10,967,436,120,000.00 | 5,772,334,800 | 136,969,800,000 |
| Total For I2046 | | | | | | | | | | | | 10,967,436,120,000.00 | 5,772,334,800 | 136,969,800,000 |
| I2050 | On | 31/12/2050 | Spot Bond | | | 1.95500 | 142.74089 | 1.92000 | 143.91651 | | | 33,327,805,805,000.00 | 17,047,471,000 | 110,049,758,000 |
| Total I2050 SPOT | | | | | | | | | | | | 33,327,805,805,000.00 | 17,047,471,000 | 110,049,758,000 |
| Total For I2050 | | | | | | | | | | | | 33,327,805,805,000.00 | 17,047,471,000 | 110,049,758,000 |
| IBL22 | On | 15/03/2018 | Spot Bond | | | 8.43500 | 106.63980 | 8.43500 | 106.61586 | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IBL33 | On | 03/11/2016 | Spot Bond | | | | 100.00000 | 0.00000 | 100.49301 | | | 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 | | | 3.15000 | 99.87946 | 3.15000 | 139.03478 | | | 0.00 | 0 | 0 |
| Total IBL34 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL34 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 | On | 31/01/2022 | Spot Bond | | | 2.30000 | 102.47148 | 2.30000 | 142.33689 | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IBL38 | On | 02/04/2017 | Spot Bond | | | | 100.00000 | 0.00000 | 101.44181 | | | 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 | | | 8.55500 | 103.76592 | 8.55500 | 103.74216 | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IBL42 | On | 15/06/2017 | Spot Bond | | | | 100.00000 | 0.00000 | 102.06821 | | | 0.00 | 0 | 0 |
| Total IBL42 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL42 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 111.46700 | 10.00000 | 111.43800 | | | 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 | | | 9.06000 | 99.22447 | 9.06000 | 99.20045 | | | 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 | | | 9.42500 | 94.60700 | 9.42500 | 94.58333 | | 31,809,375,000.00 | | 3,375,000 | 375,000 |
| Total IBL46 SPOT | | | | | | | | 31,809,375,000.00 | | 3,375,000 | 375,000 |
| Total For IBL46 | | | | | | | | 31,809,375,000.00 | | 3,375,000 | 375,000 |
| IBL49 On 02/04/2018 Spot Bond | | | 8.94500 | 100.53585 | 8.94500 | 100.51183 | | 7,334,900,000,000.00 | | 820,000,000 | 820,000,000 |
| Total IBL49 SPOT | | | | | | | | 7,334,900,000,000.00 | | 820,000,000 | 820,000,000 |
| Total For IBL49 | | | | | | | | 7,334,900,000,000.00 | | 820,000,000 | 820,000,000 |
| IBL49/F On 02/04/2018 Spot Bond | | | 7.34000 | 102.88759 | 7.34000 | 102.86733 | | 0.00 | | 0 | 0 |
| Total IBL49/R203 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL49/R203 | | | | | | | | 0.00 | | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 9.41500 | 99.54062 | 9.41500 | 99.51574 | | 0.00 | | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL50 | | | | | | | | 0.00 | | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.93271 | | 0.00 | | 0 | 0 |
| Total IBL53 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL53 | | | | | | | | 0.00 | | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 8.84000 | 99.26975 | 8.84000 | 99.24641 | | 0.00 | | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL55 | | | | | | | | 0.00 | | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.59499 | | 0.00 | | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL56 | | | | | | | | 0.00 | | 0 | 0 |
| IBL57 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20996 | | 0.00 | | 0 | 0 |
| Total IBL57 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL57 | | | | | | | | 0.00 | | 0 | 0 |
| IBL58 On 13/02/2017 Spot Bond | | | 8.20500 | 100.37889 | 8.20500 | 100.35717 | | 0.00 | | 0 | 0 |
| Total IBL58 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL58 | | | | | | | | 0.00 | | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 8.80000 | 101.09154 | 8.80000 | 101.06789 | | 0.00 | | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL59 | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| IBL60 On 17/02/2024 Spot Bond | | | 9.86000 | 102.27348 | 9.86000 | 102.24674 | | | 0.00 | 0 | 100,000,000 |
| Total IBL60 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For IBL60 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| IBL61 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.30148 | | | 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 | 100.69754 | | | 0.00 | 0 | 0 |
| Total IBL62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL62 | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.52146 | | | 0.00 | 0 | 0 |
| Total IBL63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL63 | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.57559 | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.63148 | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | 0.00 | 0 | 0 |
| IBL66 On 12/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.64588 | | | 0.00 | 0 | 0 |
| Total IBL66 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL66 | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 3.03000 | 137.24303 | 3.03000 | 137.22450 | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.35265 | | | 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 | 29.76876 | 100.00000 | 29.69664 | | | 0.00 | 0 | 0 |
| Total IBL69U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | 0.00 | 0 | 0 |
| IBL73 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01905 | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total IBL73 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For IBL73 | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02245 | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| IBL76 On 25/11/2018 Spot Bond | | | | 104.52613 | 0.00000 | 99.97757 | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.97688 | | | 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 | | | 9.91000 | 103.05065 | 9.91000 | 103.02357 | | 18,333,500,000.00 | | 1,850,000 | 370,000 |
| Total IBL78 SPOT | | | | | | | | 18,333,500,000.00 | | 1,850,000 | 370,000 |
| Total For IBL78 | | | | | | | | 18,333,500,000.00 | | 1,850,000 | 370,000 |
| IBL79 On 27/01/2019 Spot Bond | | | 8.63000 | 103.71093 | 8.63000 | 103.68712 | | 8,354,703,000,000.00 | | 968,100,000 | 968,100,000 |
| Total IBL79 SPOT | | | | | | | | 8,354,703,000,000.00 | | 968,100,000 | 968,100,000 |
| Total For IBL79 | | | | | | | | 8,354,703,000,000.00 | | 968,100,000 | 968,100,000 |
| IBL80U On 02/02/2019 Spot Bond | | | 100.00000 | 22.00336 | 100.00000 | 21.95006 | | 0.00 | | 0 | 0 |
| Total IBL80U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL80U | | | | | | | | 0.00 | | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 11.45876 | 100.00000 | 11.43100 | | 0.00 | | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL81U | | | | | | | | 0.00 | | 0 | 0 |
| IBL82 On 29/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.64195 | | 0.00 | | 900,000,000 | 450,000,000 |
| Total IBL82 SPOT | | | | | | | | 0.00 | | 900,000,000 | 450,000,000 |
| Total For IBL82 | | | | | | | | 0.00 | | 900,000,000 | 450,000,000 |
| IBL83 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.54413 | | 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 | 19.32412 | 100.00000 | 19.26379 | | 0.00 | | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL84U | | | | | | | | 0.00 | | 0 | 0 |
| IBL85 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04537 | | 0.00 | | 0 | 0 |
| Total IBL85 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL85 | | | | | | | | 0.00 | | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.04692 | | 0.00 | | 0 | 20,000,000,000 |
| Total IBL86 SPOT | | | | | | | | 0.00 | | 0 | 20,000,000,000 |
| Total For IBL86 | | | | | | | | 0.00 | | 0 | 20,000,000,000 |
| IBL87 On 20/05/2019 Spot Bond | | | 8.93000 | 104.49596 | 8.93000 | 104.47114 | | 0.00 | | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL87 | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| IBL88 On 20/05/2021 Spot Bond | | | 9.39500 | 106.16265 | 9.39500 | 106.13616 | | | 0.00 | 0 | 0 |
| Total IBL88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 14.70521 | 100.00000 | 14.67284 | | | 0.00 | 0 | 0 |
| Total IBL88/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88/R208 | | | | | | | | | 0.00 | 0 | 0 |
| IBL89 On 26/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.94665 | | | 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 | 18.46164 | 100.00000 | 18.40399 | | | 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 | 99.79486 | | | 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 | 101.07806 | | | 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 | 0.02549 | 100.00000 | 0.02544 | | | 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 | 100.76862 | | | 0.00 | 0 | 0 |
| Total IDCG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG01 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.51399 | | | 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 | | | 9.71500 | 98.21322 | 9.71500 | 98.18778 | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.94123 | | | 0.00 | 42,400,000 | 42,400,000 |
| Total IDCG04 SPOT | | | | | | | | | 0.00 | 42,400,000 | 42,400,000 |
| Total For IDCG04 | | | | | | | | | 0.00 | 42,400,000 | 42,400,000 |
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.58106 | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IDCG06 On 24/11/2024 Spot Bond | | | 10.31000 | 98.22918 | 10.31000 | 98.20235 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.22568 | | | | 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 | | | 11.11000 | 104.29707 | 11.11000 | 104.28416 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 100.31506 | 5.00000 | 100.30161 | | | | 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 | 101.74213 | 5.00000 | 101.72841 | | | | 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 | 101.78068 | 4.00000 | 101.76973 | | | | 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 | 101.41669 | 4.00000 | 101.40571 | | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 8.71000 | 101.84637 | 8.71000 | 101.82264 | | | | 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 | | | 8.10500 | 105.58207 | 8.10500 | 105.65411 | | | | 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 | 8.68647 | 100.00000 | 8.66543 | | | | 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 | 55.19814 | 100.00000 | 55.06442 | | | | 0.00 | 0 | 0 |
| Total IN269U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN269U | | | | | | | | | | 0.00 | 0 | 0 |
| IN272U On 10/11/2017 Spot Bond | | | 100.00000 | 38.91572 | 100.00000 | 38.82145 | | | | 0.00 | 0 | 0 |
| Total IN272U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN272U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 3.64310 | 100.00000 | 3.63621 | | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 10.66342 | 100.00000 | 10.63759 | | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 13.65717 | 100.00000 | 13.62408 | | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | | 0.00 | 0 | 0 |
| IN286U On 15/07/2019 Spot Bond | | | 100.00000 | 16.98492 | 100.00000 | 16.94377 | | | | 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 | 9.36714 | 100.00000 | 9.34640 | | | | 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 | 92.78951 | 100.00000 | 92.56040 | | | | 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 | 13.05147 | 100.00000 | 13.01985 | | | | 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 | 25.09515 | 100.00000 | 25.03436 | | | | 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 | 78.55413 | 100.00000 | 78.39150 | | | | 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 | 55.83770 | 100.00000 | 55.71065 | | | | 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 | 40.08593 | 100.00000 | 39.99472 | | | | 0.00 | 0 | 0 |
| Total IN319U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN319U | | | | | | | | | | 0.00 | 0 | 0 |
| IN324U On 01/03/2017 Spot Bond | | | 100.00000 | 67.80557 | 100.00000 | 67.64131 | | | | 0.00 | 0 | 0 |
| Total IN324U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN324U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 11.35346 | 100.00000 | 11.32595 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 13.23210 | 100.00000 | 13.20004 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN330U On 18/04/2017 Spot Bond | | | 100.00000 | 61.73877 | 100.00000 | 61.55011 | | | | 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 | 17.38504 | 100.00000 | 17.29093 | | | | 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 | 7.11178 | 100.00000 | 7.07328 | | | | 0.00 | 0 | 0 |
| Total IN332U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN332U | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.72369 | | | | 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 | 102.21172 | | | | 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 | 102.54863 | 6.50000 | 102.53072 | | | | 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 | 111.46700 | 10.00000 | 111.43800 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.68932 | | | | 0.00 | 0 | 0 |
| Total ING228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING228 | | | | | | | | | | 0.00 | 0 | 0 |
| ING232 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 106.96555 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.38386 | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.07117 | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.42124 | | | 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 | | | 11.95500 | 103.22940 | 11.95500 | 103.19683 | | | 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 | 96.81698 | 100.00000 | 96.56085 | | | 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 | 111.46700 | 10.00000 | 111.43800 | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPF03 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05153 | | | 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 | | | 8.46000 | 103.40956 | 8.46000 | 103.38616 | | | 0.00 | 0 | 0 |
| Total IPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF06 | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47619 | | | 0.00 | 0 | 0 |
| Total IPF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF07 | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33880 | | | 0.00 | 0 | 0 |
| Total IPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.35645 | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | 0.00 | 0 | 0 |
| IPF10 On 15/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.03458 | | | 0.00 | 0 | 0 |
| Total IPF10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF10 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|----------------------|
| IPF12 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.98503 | | | 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 | 101.95913 | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.65116 | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.69745 | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.72522 | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.55254 | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.56967 | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.58680 | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC11 On 28/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.55562 | | | 0.00 | 0 | 0 |
| Total IPFC11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC11 | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.85500 | 100.64071 | 9.85500 | 100.61441 | | | 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 | | | 8.88500 | 104.88291 | 8.88500 | 104.85813 | | 36,650,625,000.00 | | 4,125,000 | 825,000 |
| Total IPL6 SPOT | | | | | | | | 36,650,625,000.00 | | 4,125,000 | 825,000 |
| Total For IPL6 | | | | | | | | 36,650,625,000.00 | | 4,125,000 | 825,000 |
| IPL6/R2 On 28/09/2017 Spot Bond | | | 100.00000 | 50.81437 | 100.00000 | 50.70251 | | | 0.00 | 0 | 0 |
| Total IPL6/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL6/R203 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.23055 | | | 0.00 | 0 | 0 |
| Total IPL7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7 | | | | | | | | | 0.00 | 0 | 0 |
| IPL7/JIB On 05/04/2018 Spot Bond | | | 100.00000 | 31.65506 | 100.00000 | 31.57838 | | | 0.00 | 0 | 0 |
| Total IPL7/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.43577 | | | 0.00 | 0 | 0 |
| Total IPL8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8 | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 11.69760 | 100.00000 | 11.66926 | | | 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 | 99.77916 | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | 0.00 | 0 | 0 |
| IV015 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.43973 | | | 0.00 | 0 | 0 |
| Total IV015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | | | 0.00 | 0 | 0 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.18596 | | | 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 | | | 3.28000 | 97.56798 | 3.28000 | 135.52216 | | | 0.00 | 0 | 0 |
| Total IV017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | 0.00 | 0 | 0 |
| IV017/R On 31/01/2022 Spot Bond | | | 2.75000 | 100.18572 | 2.75000 | 100.17828 | | | 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 | | | 3.72000 | 155.98551 | 3.72000 | 155.96151 | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | 0.00 | 0 | 0 |
| IV022 On 02/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.39320 | | | 0.00 | 0 | 0 |
| Total IV022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV022 | | | | | | | | | 0.00 | 0 | 0 |
| IV023 On 11/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.20419 | | | 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 | 100.87025 | | | | 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 | 99.88303 | | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.98067 | | | | 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 | | | 3.73000 | 109.01319 | 3.73000 | 109.94820 | | | | 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 | | | 3.73000 | 108.92231 | 3.73000 | 109.94820 | | | | 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 | 102.03175 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV032 On 14/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.99534 | | | | 0.00 | 510,000,000 | 510,000,000 |
| Total IV032 SPOT | | | | | | | | | | 0.00 | 510,000,000 | 510,000,000 |
| Total For IV032 | | | | | | | | | | 0.00 | 510,000,000 | 510,000,000 |
| IV033 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.41779 | | | | 0.00 | 0 | 0 |
| Total IV033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV033 | | | | | | | | | | 0.00 | 0 | 0 |
| IV034 On 11/02/2021 Spot Bond | | | 11.65500 | 103.23657 | 11.65500 | 103.20480 | | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.59078 | | | | 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 | 101.05822 | | | | 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 | 23.22049 | 100.00000 | 23.16424 | | | | 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 | | | 10.59000 | 109.05795 | 10.59000 | 109.02737 | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IV09 | On | 30/04/2018 | Spot Bond | | | | 100.00000 | 0.00000 | 101.85415 | | | 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 | | | 3.82000 | 154.48323 | 3.82000 | 154.45905 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA634 | On | 25/08/2016 | Spot Bond | | | 7.65000 | 100.00000 | 7.65000 | 99.87440 | | | 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 | | | 7.65000 | 99.85350 | 7.65000 | 99.72827 | | | 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 | | | 7.65000 | 99.70743 | 7.65000 | 99.58257 | | | 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 | | | 7.65000 | 99.56179 | 7.65000 | 99.43729 | | | 0.00 | 0 | 0 |
| Total IVA637 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA637 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA638 | On | 26/09/2016 | Spot Bond | | | 7.75000 | 99.32513 | 7.75000 | 99.19961 | | | 0.00 | 0 | 0 |
| Total IVA638 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA638 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA640 | On | 06/10/2016 | Spot Bond | | | 7.75000 | 99.11610 | 7.75000 | 98.99110 | | | 0.00 | 0 | 0 |
| Total IVA640 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA640 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA644 | On | 03/11/2016 | Spot Bond | | | 7.85000 | 98.51685 | 7.85000 | 98.39177 | | | 0.00 | 0 | 0 |
| Total IVA644 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA644 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA645 | On | 10/11/2016 | Spot Bond | | | 7.85000 | 98.37095 | 7.85000 | 98.35014 | | | 0.00 | 0 | 0 |
| Total IVA645 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA645 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA646 | On | 17/11/2016 | Spot Bond | | | 7.85000 | 98.22548 | 7.85000 | 98.20474 | | | 0.00 | 0 | 0 |
| Total IVA646 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA646 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVA647 On 28/11/2016 Spot Bond | | | 100.00000 | 79.34783 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total IVA647 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA647 | | | | | | | | | | 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 | 111.46700 | 10.00000 | 111.43800 | | | | 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 | 99.84210 | | | | 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 | 100.89879 | | | | 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 | 101.08409 | | | | 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 | 101.02674 | | | | 0.00 | 0 | 0 |
| Total IVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC023 On 19/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.59682 | | | | 0.00 | 0 | 0 |
| Total IVC023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC023 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC024 On 15/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.21859 | | | | 0.00 | 0 | 0 |
| Total IVC024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC024 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.29084 | | | | 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 | 100.72590 | | | | 0.00 | 0 | 0 |
| Total IVC029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC029 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.36619 | | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC034 On 30/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.39604 | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 95.52040 | | | 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 | | | 9.40000 | 100.71876 | 9.40000 | 100.69363 | | | 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 | 18.84341 | 100.00000 | 18.80194 | | | 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 | 18.44657 | 100.00000 | 18.40188 | | | 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 | | | 9.52500 | 100.12336 | 9.52500 | 100.09805 | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65591 | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.23370 | | | 0.00 | 0 | 0 |
| Total IVC046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC046 | | | | | | | | | 0.00 | 0 | 0 |
| IVC048 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.42132 | | | 0.00 | 0 | 0 |
| Total IVC048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC048 | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04707 | | | 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 | 102.06662 | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.52073 | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC053 On 11/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.33983 | | | | 0.00 | 0 | 0 |
| Total IVC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.50462 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC058 On 03/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.28935 | | | | 0.00 | 0 | 0 |
| Total IVC058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC058 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.59203 | | | | 0.00 | 0 | 0 |
| Total IVC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC060 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40032 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.43622 | | | | 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 | 101.77658 | | | | 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 | 101.92133 | | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.55264 | | | | 0.00 | 0 | 0 |
| Total IVC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC066 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC067 On 04/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.50279 | | | | 0.00 | 0 | 0 |
| Total IVC067 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC067 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC070 On 20/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.92030 | | | | 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 | 100.90350 | | | | 0.00 | 0 | 0 |
| Total IVC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC077 On 04/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.51650 | | | | 0.00 | 0 | 0 |
| Total IVC077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC077 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC078 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02389 | | | | 0.00 | 0 | 0 |
| Total IVC078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC078 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC079 On 23/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02389 | | | | 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 | 101.07377 | | | | 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 | 10.51787 | 100.00000 | 10.47162 | | | | 0.00 | 0 | 0 |
| Total IVC082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC082 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC083 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.69807 | | | | 0.00 | 0 | 0 |
| Total IVC083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC083 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC086 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22588 | | | | 0.00 | 0 | 0 |
| Total IVC086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC086 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2021 Spot Bond | | | 100.00000 | 2.56632 | 100.00000 | 2.56147 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC73U On 22/03/2018 Spot Bond | | | 100.00000 | 32.78446 | 100.00000 | 32.70504 | | | | 0.00 | 0 | 0 |
| Total IVC73U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC73U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC74U On 22/09/2018 Spot Bond | | | 100.00000 | 24.50620 | 100.00000 | 24.44683 | | | | 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 | 3.70746 | 100.00000 | 3.70043 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2022 Spot Bond | | | 100.00000 | 1.63536 | 100.00000 | 1.63226 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC85U On 12/08/2022 Spot Bond | | | 100.00000 | 1.60155 | 100.00000 | 1.59852 | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | 0.00 | 0 | 0 |
| IVP635 On 30/08/2016 Spot Bond | | | 7.65000 | 99.89532 | 7.65000 | 99.76998 | | | 0.00 | 0 | 0 |
| Total IVP635 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVP635 | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.67842 | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| KAP001 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.87260 | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.85287 | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.03286 | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | 0.00 | 0 | 0 |
| KAP005 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40813 | | | 0.00 | 0 | 0 |
| Total KAP005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP005 | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.49161 | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 20.24040 | 100.00000 | 20.19136 | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | 0.00 | 0 | 0 |
| KSB007 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.71241 | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68079 | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| KSB009 On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.59102 | | | 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 | | | 8.86000 | 136.76409 | 8.86000 | 136.73187 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK03 On 01/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.35456 | | | 0.00 | 0 | 0 |
| Total LBK03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK03 | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.61908 | | | 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 | 101.90312 | | | 0.00 | 0 | 0 |
| Total LBK06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK06 | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.41312 | | | 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 | 99.04826 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/JIBAR On 30/10/2019 Spot Bond | | | 100.00000 | 15.11557 | 100.00000 | 15.07896 | | | 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 | | | 10.09500 | 101.00546 | 10.09500 | 100.97843 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/R207 On 28/11/2019 Spot Bond | | | 9.62000 | 102.29837 | 9.62000 | 102.27225 | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/R207 | | | | | | | | | 0.00 | 0 | 0 |
| LBK12U On 25/02/2020 Spot Bond | | | 9.71000 | 100.00000 | 9.71000 | 99.97396 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LBK13 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65135 | | | 0.00 | 0 | 0 |
| Total LBK13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK13 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|--------------------|------------------|----------------------|
| LBK14L On 31/03/2018 Spot Bond | | | 100.00000 | 32.29025 | 100.00000 | 32.21202 | | | 0.00 | 0 | 0 |
| Total LBK14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK14U | | | | | | | | | 0.00 | 0 | 0 |
| LEW01 On 31/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.57524 | | | 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 | | | 9.09500 | 98.95320 | 9.09500 | 98.92929 | | 59,572,250,000.00 | | 6,550,000 | 3,261,310,000 |
| Total LGL02 SPOT | | | | | | | | 59,572,250,000.00 | | 6,550,000 | 3,261,310,000 |
| Total For LGL02 | | | | | | | | 59,572,250,000.00 | | 6,550,000 | 3,261,310,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 9.33500 | 100.51562 | 9.33500 | 100.49057 | | 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 | | | 10.04500 | 97.44383 | 10.04500 | 97.41788 | | 27,874,875,000.00 | | 2,775,000 | 580,555,000 |
| Total LGL04 SPOT | | | | | | | | 27,874,875,000.00 | | 2,775,000 | 580,555,000 |
| Total For LGL04 | | | | | | | | 27,874,875,000.00 | | 2,775,000 | 580,555,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.94300 | | 0.00 | | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For LGL05 | | | | | | | | 0.00 | | 0 | 0 |
| LHL03 On 13/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.62920 | | 0.00 | 290,000,000 | | 145,000,000 |
| Total LHL03 SPOT | | | | | | | | 0.00 | 290,000,000 | | 145,000,000 |
| Total For LHL03 | | | | | | | | 0.00 | 290,000,000 | | 145,000,000 |
| LHL13 On 10/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.92114 | | 0.00 | | 0 | 0 |
| Total LHL13 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For LHL13 | | | | | | | | 0.00 | | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.32073 | | 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 | | | 13.13000 | 104.03185 | 13.13000 | 103.99591 | | 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 | | | 13.99500 | 104.71234 | 13.99500 | 104.67386 | | 0.00 | | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For LHL19 | | | | | | | | 0.00 | | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.96837 | | 0.00 | | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For LOM01 | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| LRFA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.04573 | | | | 0.00 | 0 | 0 |
| Total LRFA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA1 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFB1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.04842 | | | | 0.00 | 0 | 0 |
| Total LRFB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB1 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.05165 | | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.30166 | | | | 0.00 | 0 | 0 |
| Total MAQ077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ077 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ07 On 12/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.60846 | | | | 0.00 | 0 | 0 |
| Total MAQ078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ078 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.49316 | | | | 0.00 | 0 | 0 |
| Total MAQ081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ081 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 20/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.77009 | | | | 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 | 103.41397 | | | | 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 | 92.28362 | | | | 0.00 | 0 | 0 |
| Total MAQ085 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ085 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 27/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.66685 | | | | 0.00 | 0 | 0 |
| Total MAQ086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ086 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.84847 | | | | 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 | 99.84751 | | | | 0.00 | 0 | 0 |
| Total MAQ0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.55751 | | | | 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 | 102.71682 | | | | 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 | 99.85079 | | | | 0.00 | 0 | 0 |
| Total MAQ0I1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0I1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72424 | | | | 0.00 | 0 | 0 |
| Total MAQN01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQN01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03I On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53528 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03I On 10/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.72202 | | | | 0.00 | 0 | 0 |
| Total MBF035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03I On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.40567 | | | | 0.00 | 0 | 0 |
| Total MBF037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03I On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92070 | | | | 0.00 | 0 | 1,100,000,000 |
| Total MBF039 SPOT | | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| Total For MBF039 | | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| MBF04I On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.42575 | | | | 0.00 | 0 | 400,000,000 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MBF04I On 13/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01741 | | | | 0.00 | 0 | 0 |
| Total MBF045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04I On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24284 | | | | 0.00 | 0 | 0 |
| Total MBF046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04I On 07/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59593 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| MBF04 On 13/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63536 | | | | 0.00 | 0 | 0 |
| Total MBF048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF048 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 14/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.60971 | | | | 0.00 | 0 | 0 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16442 | | | | 0.00 | 20,000,000,000 | 5,000,000,000 |
| Total MBF050 SPOT | | | | | | | | | | 0.00 | 20,000,000,000 | 5,000,000,000 |
| Total For MBF050 | | | | | | | | | | 0.00 | 20,000,000,000 | 5,000,000,000 |
| MBF05 On 16/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.17341 | | | | 0.00 | 0 | 0 |
| Total MBF051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 16/05/2019 Spot Bond | | | 100.00000 | 21.49436 | 100.00000 | 21.42726 | | | | 0.00 | 0 | 0 |
| Total MBF051/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA On 30/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.29156 | | | | 0.00 | 0 | 0 |
| Total MBSA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA1 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA On 30/10/2017 Spot Bond | | | 2.30000 | 97.53775 | 2.30000 | 104.56825 | | | | 0.00 | 0 | 0 |
| Total MBSA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA2 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.75792 | | | | 0.00 | 0 | 0 |
| Total MBSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA On 22/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.29197 | | | | 0.00 | 0 | 0 |
| Total MBSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP29 On 23/09/2017 Spot Bond | | | 100.00000 | 60.89356 | 100.00000 | 60.74605 | | | | 0.00 | 0 | 0 |
| Total MBP29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP29U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP30 On 24/10/2017 Spot Bond | | | 100.00000 | 40.62581 | 100.00000 | 40.52739 | | | | 0.00 | 0 | 0 |
| Total MBP30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP30U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP31 On 24/10/2017 Spot Bond | | | 100.00000 | 40.69120 | 100.00000 | 40.59263 | | | | 0.00 | 0 | 0 |
| Total MBP31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP31U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|----------------|
| MBP32 On 10/11/2017 Spot Bond | | | 100.00000 | 39.04750 | 100.00000 | 38.95291 | | | 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 | 81.41593 | 100.00000 | 81.23620 | | | 0.00 | 0 | 0 |
| Total MBP33U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP33U | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.62096 | | | 0.00 | 0 | 0 |
| Total MBP34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP34 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 9.03000 | 103.22501 | 9.03000 | 103.20011 | | 11,287,500,000.00 | | 1,250,000 | 250,000 |
| Total MBSA01 SPOT | | | | | | | | 11,287,500,000.00 | | 1,250,000 | 250,000 |
| Total For MBSA01 | | | | | | | | 11,287,500,000.00 | | 1,250,000 | 250,000 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.00000 | 105.63744 | 8.00000 | 105.61480 | | 0.00 | | 0 | 0 |
| Total MBSA01/R204 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For MBSA01/R204 | | | | | | | | 0.00 | | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 9.08000 | 102.78903 | 9.08000 | 102.76409 | | 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 | 103.18054 | 8.91000 | 103.15596 | | 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 | 103.34631 | | 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 | 101.20692 | | 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 | 101.25177 | | 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 | | | 8.37000 | 103.32356 | 8.37000 | 103.30009 | | 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 | | | 9.05000 | 101.87817 | 9.05000 | 101.85367 | | 0.00 | | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For MEFSB4 | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|----------------------|
| MEFSB On 05/01/2022 Spot Bond | | | 9.78000 | 102.30566 | 9.78000 | 102.27911 | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.53494 | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 9.79500 | 103.02614 | 9.79500 | 102.99905 | | | 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 | | | 9.29500 | 101.67098 | 9.29500 | 101.64574 | | | 0.00 | 0 | 0 |
| Total MIIL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL02 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.89418 | | | 0.00 | 0 | 0 |
| Total MMIG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG01 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2026 Spot Bond | | | 9.65500 | 106.91327 | 9.65500 | 105.84794 | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.17814 | | | 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 | | | 11.51000 | 98.94672 | 11.51000 | 99.20325 | | | 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 | | | 10.89000 | 100.34747 | 10.89000 | 100.21625 | | 40,565,250,000.00 | | 3,725,000 | 1,050,745,000 |
| Total MMIG05 SPOT | | | | | | | | 40,565,250,000.00 | | 3,725,000 | 1,050,745,000 |
| Total For MMIG05 | | | | | | | | 40,565,250,000.00 | | 3,725,000 | 1,050,745,000 |
| MMS01 On 10/12/2016 Spot Bond | | | 100.00000 | 95.83333 | 100.00000 | 95.58442 | | | 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 | | | 8.99500 | 101.60143 | 8.99500 | 101.57700 | | | 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 | | | 8.99500 | 102.10716 | 8.99500 | 102.08275 | | | 0.00 | 0 | 0 |
| Total MTN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN04 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|----------------------|--------------------|---------------|
| MTN05 On 28/09/2016 Spot Bond | | | 100.00000 | 95.30709 | 100.00000 | 95.06881 | | | 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 | 73.39274 | 100.00000 | 73.25351 | | 126,000,000,000,000.00 | 1,260,000,000 | 600,000,000 | |
| Total MTN06U SPOT | | | | | | | | 126,000,000,000,000.00 | 1,260,000,000 | 600,000,000 | |
| Total For MTN06U | | | | | | | | 126,000,000,000,000.00 | 1,260,000,000 | 600,000,000 | |
| MTN07 On 22/03/2017 Spot Bond | | | 100.00000 | 64.66123 | 100.00000 | 64.50458 | | 0.00 | 0 | 0 | |
| Total MTN07U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For MTN07U | | | | | | | | 0.00 | 0 | 0 | |
| MTN08 On 19/04/2019 Spot Bond | | | 100.00000 | 20.69471 | 100.00000 | 20.63010 | | 0.00 | 0 | 0 | |
| Total MTN08U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For MTN08U | | | | | | | | 0.00 | 0 | 0 | |
| MTN09 On 20/04/2019 Spot Bond | | | 100.00000 | 23.81526 | 100.00000 | 23.76255 | | 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 | 9.01967 | 100.89771 | 8.99765 | | 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 | 9.12133 | 100.61875 | 9.09912 | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|------------------|------------------|
| N4A40€ On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A408 | | | | | | | | | 0.00 | 0 | 0 |
| N4A411 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | 0.00 | 0 | 0 |
| N5B23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.56149 | | | 0.00 | 0 | 0 |
| Total N5B23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5B23 | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.57918 | | | 0.00 | 0 | 0 |
| Total N5C23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.77193 | | | 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 | 112.01669 | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | 0.00 | 0 | 0 |
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 12.60259 | 100.00000 | 12.57206 | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | 0.00 | 0 | 0 |
| N5G23L On 20/06/2023 Spot Bond | | | 100.00000 | 13.48066 | 100.00000 | 13.44800 | | | 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 | | | 9.94000 | 94.50530 | 9.94000 | 94.48039 | | 51,688,000,000.00 | | 5,200,000 | 1,040,000 |
| Total NAM01 SPOT | | | | | | | | 51,688,000,000.00 | | 5,200,000 | 1,040,000 |
| Total For NAM01 | | | | | | | | 51,688,000,000.00 | | 5,200,000 | 1,040,000 |
| NAM02 On 29/06/2020 Spot Bond | | | 9.55500 | 101.59658 | 9.55500 | 101.57068 | | 0.00 | | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NAM02 | | | | | | | | 0.00 | | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 9.81000 | 107.50183 | 9.81000 | 101.85271 | | 0.00 | | 0 | 0 |
| Total NAM03 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NAM03 | | | | | | | | 0.00 | | 0 | 0 |
| NAM04 On 01/08/2026 Spot Bond | | | 10.26000 | 108.05746 | 10.26000 | 102.17771 | | 0.00 | | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NAM04 | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| NBK11/ On 28/11/2020 Spot Bond | | | 9.28000 | 100.88906 | 9.28000 | 100.86421 | | | 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 | | | 9.66500 | 103.00691 | 9.66500 | 102.98050 | | | 0.00 | 0 | 200,000,000 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 200,000,000 |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.38000 | 104.04008 | 9.38000 | 104.01417 | | | 0.00 | 0 | 0 |
| Total NBK12A/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | | 0.00 | 0 | 0 |
| NBK13/ On 19/03/2024 Spot Bond | | | 9.56000 | 105.09171 | 9.56000 | 105.06504 | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | 0 |
| NBK13I On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.30854 | | | 0.00 | 728,400,000 | 1,335,418,000 |
| Total NBK13B SPOT | | | | | | | | | 0.00 | 728,400,000 | 1,335,418,000 |
| Total For NBK13B | | | | | | | | | 0.00 | 728,400,000 | 1,335,418,000 |
| NBK14/ On 26/06/2021 Spot Bond | | | 9.46500 | 100.84102 | 9.46500 | 100.83262 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15/ On 11/02/2022 Spot Bond | | | 9.70500 | 96.51756 | 9.70500 | 96.49271 | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.37934 | | | 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 | | | 10.47000 | 94.63499 | 10.47000 | 94.60875 | | 2,094,000,000,000.00 | | 200,000,000 | 960,000,000 |
| Total NBK16A SPOT | | | | | | | | 2,094,000,000,000.00 | | 200,000,000 | 960,000,000 |
| Total For NBK16A | | | | | | | | 2,094,000,000,000.00 | | 200,000,000 | 960,000,000 |
| NBK17/ On 22/04/2026 Spot Bond | | | 10.64000 | 99.26794 | 10.64000 | 99.23983 | | 2,128,000,000,000.00 | | 200,000,000 | 1,320,000,000 |
| Total NBK17A SPOT | | | | | | | | 2,128,000,000,000.00 | | 200,000,000 | 1,320,000,000 |
| Total For NBK17A | | | | | | | | 2,128,000,000,000.00 | | 200,000,000 | 1,320,000,000 |
| NBK17I On 28/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.91617 | | | 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 | | | 9.42500 | 101.61077 | 9.42500 | 101.58520 | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------|-------------------|----------------------|
| NBK18I On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40905 | | | 0.00 | 0 | 300,000,000 |
| Total NBK18B SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For NBK18B | | | | | | | | | 0.00 | 0 | 300,000,000 |
| NBK19J On 01/06/2022 Spot Bond | | | 9.85500 | 101.28095 | 9.85500 | 101.25433 | | | 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 | 101.15486 | | | 0.00 | 0 | 0 |
| Total NBK19B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B | | | | | | | | | 0.00 | 0 | 0 |
| NBK20J On 01/06/2026 Spot Bond | | | 10.36000 | 102.37349 | 10.36000 | 102.34525 | | | 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 | 99.27248 | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | 0 |
| NBK21J On 21/07/2027 Spot Bond | | | 10.91000 | 99.22877 | 10.91000 | 99.20012 | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24375 | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | 0.00 | 0 | 0 |
| NBK22J On 19/11/2022 Spot Bond | | | 9.17500 | 106.83192 | 9.17500 | 106.80588 | | 97,943,125,000.00 | | 10,675,000 | 2,135,000 |
| Total NBK22A SPOT | | | | | | | | 97,943,125,000.00 | | 10,675,000 | 2,135,000 |
| Total For NBK22A | | | | | | | | 97,943,125,000.00 | | 10,675,000 | 2,135,000 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.18529 | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | 0.00 | 0 | 0 |
| NBK23J On 19/11/2025 Spot Bond | | | 10.56000 | 103.53725 | 10.56000 | 103.50830 | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.14639 | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | 0.00 | 0 | 0 |
| NBK24J On 19/11/2027 Spot Bond | | | 10.81000 | 103.67816 | 10.81000 | 103.64851 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|----------------------|----------------------|----------------------|
| NBK24I On 11/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.32420 | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 17/02/2023 Spot Bond | | | 9.80000 | 104.28033 | 9.80000 | 104.25322 | | | 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 | 100.25447 | | | 0.00 | 0 | 530,000,000 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | 530,000,000 |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | 530,000,000 |
| NBK26I On 10/05/2023 Spot Bond | | | 100.00000 | 13.90718 | 100.00000 | 13.87657 | | | 0.00 | 0 | 1,950,000,000 |
| Total NBK26A SPOT | | | | | | | | | 0.00 | 0 | 1,950,000,000 |
| Total For NBK26A | | | | | | | | | 0.00 | 0 | 1,950,000,000 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.86718 | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 10/05/2026 Spot Bond | | | 10.45000 | 107.41443 | 10.45000 | 107.38470 | | 41,800,000,000.00 | 4,000,000 | 800,000 | |
| Total NBK27A SPOT | | | | | | | | 41,800,000,000.00 | 4,000,000 | 800,000 | |
| Total For NBK27A | | | | | | | | 41,800,000,000.00 | 4,000,000 | 800,000 | |
| NBK27I On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.00687 | | 0.00 | 2,653,300,000 | 2,653,300,000 | |
| Total NBK27B SPOT | | | | | | | | 0.00 | 2,653,300,000 | 2,653,300,000 | |
| Total For NBK27B | | | | | | | | 0.00 | 2,653,300,000 | 2,653,300,000 | |
| NBK28I On 02/08/2023 Spot Bond | | | 9.81000 | 107.16239 | 9.81000 | 101.57580 | | 0.00 | 0 | 0 | |
| Total NBK28A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK28A | | | | | | | | 0.00 | 0 | 0 | |
| NBK28I On 19/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02104 | | 0.00 | 0 | 0 | |
| Total NBK28B SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK28B | | | | | | | | 0.00 | 0 | 0 | |
| NBK29I On 31/07/2026 Spot Bond | | | 10.26000 | 107.94638 | 10.26000 | 101.78727 | | 17,698,500,000.00 | 1,725,000 | 345,000 | |
| Total NBK29A SPOT | | | | | | | | 17,698,500,000.00 | 1,725,000 | 345,000 | |
| Total For NBK29A | | | | | | | | 17,698,500,000.00 | 1,725,000 | 345,000 | |
| NBK29I On 18/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.14599 | | 0.00 | 0 | 0 | |
| Total NBK29B SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK29B | | | | | | | | 0.00 | 0 | 0 | |
| NBK30I On 18/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.15152 | | 0.00 | 0 | 0 | |
| Total NBK30B SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK30B | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|--------------------|---------------|
| NBK31I On 17/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.17740 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK32I On 26/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.95501 | | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.52671 | | | | 0.00 | 0 | 0 |
| Total NBK33B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK33B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.36060 | | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.36809 | | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.37729 | | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK37I On 02/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.53901 | | | | 0.00 | 0 | 0 |
| Total NBK37B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK37B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK38I On 02/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.55965 | | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 8.96000 | 111.56656 | 8.96000 | 111.53998 | | | 28,224,000,000.00 | 3,150,000 | 600,630,000 | |
| Total NBK3A SPOT | | | | | | | | | 28,224,000,000.00 | 3,150,000 | 600,630,000 | |
| Total For NBK3A | | | | | | | | | 28,224,000,000.00 | 3,150,000 | 600,630,000 | |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 24.05578 | 100.00000 | 24.00282 | | | 0.00 | 0 | 0 | |
| Total NBK3A/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK3A/R204 | | | | | | | | | 0.00 | 0 | 0 | |
| NBK4 On 28/10/2024 Spot Bond | | | 11.03500 | 42.49830 | 11.03500 | 42.48615 | | | 0.00 | 0 | 0 | |
| Total NBK4 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK4 | | | | | | | | | 0.00 | 0 | 0 | |
| NBK40I On 31/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.58779 | | | 0.00 | 0 | 0 | |
| Total NBK40B SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK40B | | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.95125 | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23264 | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59243 | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43950 | | | 0.00 | 0 | 0 |
| Total NCLN77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 31/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61803 | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.66755 | | | 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 | 10.19925 | 100.00000 | 10.17454 | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 10.19925 | 100.00000 | 10.17454 | | | 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 | | | 10.20500 | 106.92057 | 10.20500 | 106.89165 | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.65870 | | | 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 | | | 10.24000 | 105.78299 | 10.24000 | 105.75429 | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.66755 | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52256 | | | 0.00 | 0 | 0 |
| Total NCLN88 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 NCLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52263 | | | | 0.00 | 0 | 0 |
| Total NCLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.68160 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.69927 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.79290 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.09737 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.56152 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.17022 | | | | 0.00 | 0 | 0 |
| Total NCLN95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN95 | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.84260 | | | | 0.00 | 0 | 0 |
| Total NED13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED13 | | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 98.87530 | | | | 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 | | | 10.60000 | 103.39368 | 10.60000 | 103.68375 | | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.14867 | | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.14853 | | | | 0.00 | 0 | 0 |
| Total NED17 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 NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.03809 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.61979 | | | | 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 | | | 11.34500 | 102.83040 | 11.34500 | 101.45660 | | | | 0.00 | 0 | 1,990,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06944 | | | | 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 | 114.99049 | 9.44500 | 114.96166 | | | | 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 | 100.07592 | | | | 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 | 111.46700 | 10.00000 | 111.43800 | | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 103.78191 | 13.50000 | 103.74487 | | | | 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 | 102.28827 | | | | 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 | | | 2.28000 | 182.40607 | 2.28000 | 182.38503 | | | | 0.00 | 0 | 0 |
| Total NILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB10 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 2.59000 | 105.24543 | 2.59000 | 119.94785 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 201.13544 | 3.45000 | 201.11220 | | | | 0.00 | 0 | 0 |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 2.98000 | 116.43216 | 2.98000 | 116.41660 | | | | 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 | | | 3.31000 | 159.50027 | 3.31000 | 152.00311 | | | | 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 | | | 3.22000 | 163.71398 | 3.22000 | 163.73361 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 8.84500 | 102.43882 | 8.84500 | 102.41473 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NPL10L On 03/04/2017 Spot Bond | | | 100.00000 | 62.40933 | 100.00000 | 62.28577 | | | | 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 | | | 9.47500 | 103.07909 | 9.47500 | 103.05286 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.04278 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.04198 | | | | 0.00 | 0 | 0 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.18843 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04778 | | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For NQ1A21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04500 | | | | 0.00 | 0 | 0 |
| Total NQ1A22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A22 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 9.67500 | 103.06966 | 9.67500 | 103.04289 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.04359 | | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 100.04306 | | | | 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 | 100.04656 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 9.87500 | 103.06029 | 9.87500 | 103.03298 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.04413 | | | | 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 | 100.04442 | | | | 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 | 100.04885 | | | | 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 | 100.05417 | | | | 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 | 100.04521 | | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.05447 | | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For NQF1D8 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA01: On 30/11/2018 Spot Bond | | | 8.85500 | 109.67745 | 8.85500 | 109.65149 | | | | 0.00 | 0 | 500,000,000 |
| Total NRA018 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For NRA018 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| NRA02: On 31/10/2022 Spot Bond | | | 9.59000 | 116.05440 | 9.59000 | 116.02486 | | | | 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 | | | 2.17500 | 182.97472 | 2.17500 | 182.95417 | | | | 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 | | | 11.18000 | 109.88718 | 11.18000 | 109.85453 | | | | 0.00 | 0 | 2,490,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 2,490,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 2,490,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 14.82561 | 100.00000 | 14.79280 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC12 On 25/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.97854 | | | | 0.00 | 0 | 0 |
| Total NTC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC12 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.64174 | | | | 0.00 | 0 | 0 |
| Total NTC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC16 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC17 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.84060 | | | | 0.00 | 0 | 6,500,000,000 |
| Total NTC17 SPOT | | | | | | | | | | 0.00 | 0 | 6,500,000,000 |
| Total For NTC17 | | | | | | | | | | 0.00 | 0 | 6,500,000,000 |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.77543 | | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.71876 | | | | 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 | 99.87080 | | | | 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 | 99.84025 | | | | 0.00 | 0 | 0 |
| Total NYT102 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 NYT102 | | | | | | | | | 0.00 | 0 | 0 |
| NYT13I On 28/05/2020 Spot Bond | | | 100.00000 | 18.72112 | 100.00000 | 18.67577 | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 21/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.01618 | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 9.99500 | 100.22114 | 9.99500 | 100.19459 | | | 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 | 101.87018 | | | 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 | | | 10.18500 | 101.81131 | 10.18500 | 102.92954 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 10.74000 | 102.71645 | 10.74000 | 102.68726 | | | 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 | | | 11.46000 | 101.28016 | 11.46000 | 101.97381 | | | 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 | 101.83443 | | | 0.00 | 0 | 0 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML08 | | | | | | | | | 0.00 | 0 | 0 |
| OML09 On 14/09/2022 Spot Bond | | | 10.73000 | 105.58661 | 10.73000 | 105.55663 | | 36,482,000,000.00 | | 3,400,000 | 1,000,680,000 |
| Total OML09 SPOT | | | | | | | | 36,482,000,000.00 | | 3,400,000 | 1,000,680,000 |
| Total For OML09 | | | | | | | | 36,482,000,000.00 | | 3,400,000 | 1,000,680,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.36000 | 104.98720 | 11.36000 | 104.95568 | | | 0.00 | 0 | 940,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 940,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 940,000,000 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 111.46700 | 10.00000 | 111.43800 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| PMM21 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.80004 | | | 0.00 | 0 | 0 |
| Total PMM21 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 PMM21 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM23 On 02/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.79474 | | | | 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 | 101.76854 | | | | 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 | 101.86069 | | | | 0.00 | 0 | 0 |
| Total PMM25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM25 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM26 On 04/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.46097 | | | | 0.00 | 0 | 0 |
| Total PMM26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM26 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM27 On 25/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.97687 | | | | 0.00 | 0 | 0 |
| Total PMM27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM27 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 96.25130 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.37681 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 30/06/2021 Spot Bond | | | 10.01500 | 101.92455 | 10.01500 | 101.90532 | | | | 0.00 | 0 | 0 |
| Total PPC004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC004 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.68016 | | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1B On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.69523 | | | | 0.00 | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1B1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1C On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.75995 | | | | 0.00 | 0 | 0 |
| Total PRE1C1 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 PRE1C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.77499 | | | 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 | 43.97370 | 9.01000 | 43.96311 | | | 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 | | | 7.31000 | 106.30292 | 7.31000 | 106.28172 | | 185,338,471,000,000.00 | 25,354,100,000 | 56,255,900,000 | |
| Total R159 SPOT | | | | | | | | 15,338,471,000,000.00 | 25,354,100,000 | 56,255,900,000 | |
| Total For R159 | | | | | | | | 15,338,471,000,000.00 | 25,354,100,000 | 56,255,900,000 | |
| R159P On 15/09/2016 Spot Bond | | | 7.14000 | 99.59089 | 7.14000 | 99.57149 | | 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 | | | 8.52000 | 115.25741 | 8.46000 | 115.67531 | | 885,417,168,864,000.00 | 1,864,485,583,200 | 1,557,802,889,800 | |
| Total R186 SPOT | | | | | | | | 15,417,168,864,000.00 | 864,485,583,200 | 557,802,889,800 | |
| Total For R186 | | | | | | | | 15,417,168,864,000.00 | 864,485,583,200 | 557,802,889,800 | |
| R187P On 21/12/2026 Spot Bond | | | 8.93000 | 40.58367 | 8.93000 | 40.57398 | | 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 | 37.51250 | 8.85000 | 37.50363 | | 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 | | | 1.74000 | 299.71987 | 1.77000 | 299.13818 | | 24,424,051,488,000.00 | 14,036,811,200 | 23,520,869,600 | |
| Total R197 SPOT | | | | | | | | 14,424,051,488,000.00 | 14,036,811,200 | 23,520,869,600 | |
| Total For R197 | | | | | | | | 14,424,051,488,000.00 | 14,036,811,200 | 23,520,869,600 | |
| R202 On 07/12/2033 Spot Bond | | | 1.88500 | 247.65218 | 1.86500 | 248.29247 | | 411,029,695,199,500.00 | 218,052,888,700 | 281,196,283,400 | |
| Total R202 SPOT | | | | | | | | 11,029,695,199,500.00 | 218,052,888,700 | 281,196,283,400 | |
| Total For R202 | | | | | | | | 11,029,695,199,500.00 | 218,052,888,700 | 281,196,283,400 | |
| R203 On 15/09/2017 Spot Bond | | | 7.49500 | 104.40031 | 7.43500 | 104.43991 | | 201,690,450,000,000.00 | 26,910,000,000 | 646,614,743,700 | |
| Total R203 SPOT | | | | | | | | 11,690,450,000,000.00 | 26,910,000,000 | 646,614,743,700 | |
| Total For R203 | | | | | | | | 11,690,450,000,000.00 | 26,910,000,000 | 646,614,743,700 | |
| R2030 On 31/01/2030 Spot Bond | | | 8.82000 | 94.15280 | 8.82000 | 94.13072 | | 405,628,652,832,000.00 | 386,125,697,600 | 507,595,941,500 | |
| Total R2030 SPOT | | | | | | | | 15,628,652,832,000.00 | 386,125,697,600 | 507,595,941,500 | |

| Contract 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 R2030 | | | | | | | | | 15,628,652,832,000.00 | 386,125,697,600 | 507,595,941,500 |
| R2032 On 31/03/2032 Spot Bond | | | 8.94500 | 97.51378 | 8.94500 | 97.49047 | | | 917,181,343,713,000.00 | 214,329,943,400 | 451,131,891,400 |
| Total R2032 SPOT | | | | | | | | | 17,181,343,713,000.00 | 214,329,943,400 | 451,131,891,400 |
| Total For R2032 | | | | | | | | | 17,181,343,713,000.00 | 214,329,943,400 | 451,131,891,400 |
| R2035 On 28/02/2035 Spot Bond | | | 9.02500 | 98.52147 | 9.02500 | 98.49797 | | | 771,762,774,220,000.00 | 85,513,880,800 | 356,533,335,400 |
| Total R2035 SPOT | | | | | | | | | 1,762,774,220,000.00 | 85,513,880,800 | 356,533,335,400 |
| Total For R2035 | | | | | | | | | 1,762,774,220,000.00 | 85,513,880,800 | 356,533,335,400 |
| R2037 On 31/01/2037 Spot Bond | | | 9.09500 | 95.08722 | 9.09500 | 95.06424 | | | 325,538,222,399,500.00 | 255,694,142,100 | 598,029,933,200 |
| Total R2037 SPOT | | | | | | | | | 15,538,222,399,500.00 | 255,694,142,100 | 598,029,933,200 |
| Total For R2037 | | | | | | | | | 15,538,222,399,500.00 | 255,694,142,100 | 598,029,933,200 |
| R204 On 21/12/2018 Spot Bond | | | 7.68500 | 102.06203 | 7.63000 | 102.15679 | | | 746,420,356,715,000.00 | 1,007,992,239,000 | 765,927,015,700 |
| Total R204 SPOT | | | | | | | | | 16,420,356,715,000.00 | 1,007,992,239,000 | 765,927,015,700 |
| Total For R204 | | | | | | | | | 16,420,356,715,000.00 | 1,007,992,239,000 | 765,927,015,700 |
| R2040 On 31/01/2040 Spot Bond | | | 9.12000 | 99.44670 | 9.12000 | 99.42260 | | | 255,526,786,560,000.00 | 28,018,288,000 | 428,866,211,500 |
| Total R2040 SPOT | | | | | | | | | 15,526,786,560,000.00 | 28,018,288,000 | 428,866,211,500 |
| Total For R2040 | | | | | | | | | 15,526,786,560,000.00 | 28,018,288,000 | 428,866,211,500 |
| R2044 On 31/01/2044 Spot Bond | | | 9.15000 | 96.58704 | 9.15000 | 96.56355 | | | 803,503,082,300,000.00 | 197,104,162,000 | 601,654,899,100 |
| Total R2044 SPOT | | | | | | | | | 13,503,082,300,000.00 | 197,104,162,000 | 601,654,899,100 |
| Total For R2044 | | | | | | | | | 13,503,082,300,000.00 | 197,104,162,000 | 601,654,899,100 |
| R2048 On 28/02/2048 Spot Bond | | | 9.13000 | 95.94890 | 9.13000 | 95.92576 | | | 657,635,315,834,000.00 | 1,057,791,381,800 | 1,283,408,541,700 |
| Total R2048 SPOT | | | | | | | | | 17,635,315,834,000.00 | 1,057,791,381,800 | 1,283,408,541,700 |
| Total For R2048 | | | | | | | | | 17,635,315,834,000.00 | 1,057,791,381,800 | 1,283,408,541,700 |
| R207 On 15/01/2020 Spot Bond | | | 7.85500 | 99.02590 | 7.79500 | 99.17918 | | | 622,820,039,049,500.00 | 206,597,076,900 | 391,776,696,700 |
| Total R207 SPOT | | | | | | | | | 12,820,039,049,500.00 | 206,597,076,900 | 391,776,696,700 |
| Total For R207 | | | | | | | | | 12,820,039,049,500.00 | 206,597,076,900 | 391,776,696,700 |
| R208 On 31/03/2021 Spot Bond | | | 8.01500 | 97.91397 | 7.95500 | 98.11382 | | | 349,578,516,294,500.00 | 417,913,726,300 | 541,976,380,800 |
| Total R208 SPOT | | | | | | | | | 19,578,516,294,500.00 | 417,913,726,300 | 541,976,380,800 |
| Total For R208 | | | | | | | | | 19,578,516,294,500.00 | 417,913,726,300 | 541,976,380,800 |
| R209 On 31/03/2036 Spot Bond | | | 9.05000 | 77.01940 | 8.99000 | 77.44130 | | | 593,752,472,680,000.00 | 176,105,245,600 | 999,257,046,700 |
| Total R209 SPOT | | | | | | | | | 13,752,472,680,000.00 | 176,105,245,600 | 999,257,046,700 |
| Total For R209 | | | | | | | | | 13,752,472,680,000.00 | 176,105,245,600 | 999,257,046,700 |
| R210 On 31/03/2028 Spot Bond | | | 1.82000 | 188.01420 | 1.82000 | 187.99491 | | | 3,397,034,186,000.00 | 1,866,502,300 | 123,504,502,300 |
| Total R210 SPOT | | | | | | | | | 3,397,034,186,000.00 | 1,866,502,300 | 123,504,502,300 |
| Total For R210 | | | | | | | | | 3,397,034,186,000.00 | 1,866,502,300 | 123,504,502,300 |
| R211 On 31/01/2017 Spot Bond | | | 1.75000 | 139.89563 | 1.75000 | 139.88154 | | | 27,302,513,525,000.00 | 15,601,436,300 | 36,309,520,900 |
| Total R211 SPOT | | | | | | | | | 17,302,513,525,000.00 | 15,601,436,300 | 36,309,520,900 |

| Contract 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 R211 | | | | | | | | | 27,302,513,525,000.00 | 15,601,436,300 | 36,309,520,900 |
| R212 On 31/01/2022 Spot Bond | | | 1.74000 | 146.42108 | 1.73000 | 146.48027 | | | 28,357,824,000,000.00 | 16,297,600,000 | 193,017,400,000 |
| Total R212 SPOT | | | | | | | | | 28,357,824,000,000.00 | 16,297,600,000 | 193,017,400,000 |
| Total For R212 | | | | | | | | | 28,357,824,000,000.00 | 16,297,600,000 | 193,017,400,000 |
| R213 On 28/02/2031 Spot Bond | | | 8.92000 | 84.42853 | 8.86000 | 84.83987 | | | 376,615,802,700,000.00 | 378,544,372,500 | 829,334,754,800 |
| Total R213 SPOT | | | | | | | | | 376,615,802,700,000.00 | 378,544,372,500 | 829,334,754,800 |
| Total For R213 | | | | | | | | | 376,615,802,700,000.00 | 378,544,372,500 | 829,334,754,800 |
| R214 On 28/02/2041 Spot Bond | | | 9.07000 | 74.78197 | 9.07000 | 74.76404 | | | 651,174,054,075,000.00 | 402,555,022,500 | 633,168,667,400 |
| Total R214 SPOT | | | | | | | | | 651,174,054,075,000.00 | 402,555,022,500 | 633,168,667,400 |
| Total For R214 | | | | | | | | | 651,174,054,075,000.00 | 402,555,022,500 | 633,168,667,400 |
| R230C On 15/09/2016 Spot Bond | | | 7.14000 | 99.59089 | 7.14000 | 99.57149 | | | 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 | | | 7.19000 | 97.72836 | 7.19000 | 97.70955 | | | 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 | 93.86393 | 7.85000 | 93.84419 | | | 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 | 90.26148 | 7.90000 | 90.24237 | | | 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 | 86.24051 | 8.29000 | 86.22137 | | | 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 | 82.84506 | 8.27000 | 82.82672 | | | 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 | 79.59858 | 8.25000 | 79.58100 | | | 0.00 | 0 | 0 |
| Total R335C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R335C | | | | | | | | | 0.00 | 0 | 0 |
| R336C On 21/12/2019 Spot Bond | | | 8.24000 | 76.46961 | 8.24000 | 76.45274 | | | 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 | 72.63987 | 8.54000 | 72.62328 | | | 0.00 | 0 | 0 |
| Total R337C 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 R337C | | | | | | | | | | 0.00 | 0 | 0 |
| R338C On 21/12/2020 Spot Bond | | | 8.52000 | 69.72295 | 8.52000 | 69.70706 | | | | 0.00 | 0 | 0 |
| Total R338C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R338C | | | | | | | | | | 0.00 | 0 | 0 |
| R339C On 21/06/2021 Spot Bond | | | 8.65500 | 66.45797 | 8.65500 | 66.44259 | | | | 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 | 63.79887 | 8.62500 | 63.78416 | | | | 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 | 61.26380 | 8.59500 | 61.24972 | | | | 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 | 58.84640 | 8.56500 | 58.83292 | | | | 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 | 56.57767 | 8.52500 | 56.56477 | | | | 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 | 54.41731 | 8.48500 | 54.40496 | | | | 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 | 49.73984 | 9.13000 | 49.72771 | | | | 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 | 47.72004 | 9.09000 | 47.70845 | | | | 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 | 45.79981 | 9.05000 | 45.78873 | | | | 0.00 | 0 | 0 |
| Total R347C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | | | | 0.00 | 0 | 0 |
| R348C On 21/12/2025 Spot Bond | | | 9.01000 | 43.97370 | 9.01000 | 43.96311 | | | | 0.00 | 0 | 0 |
| Total R348C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R348C | | | | | | | | | | 0.00 | 0 | 0 |
| R349C On 21/06/2026 Spot Bond | | | 8.97000 | 42.23659 | 8.97000 | 42.22647 | | | | 0.00 | 0 | 0 |
| Total R349C 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 R349C | | | | | | | | | | 0.00 | 0 | 0 |
| R350C On 21/12/2026 Spot Bond | | | 8.93000 | 40.58367 | 8.93000 | 40.57398 | | | | 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 | 39.01039 | 8.89000 | 39.00112 | | | | 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 | 37.51250 | 8.85000 | 37.50363 | | | | 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 | 102.57007 | | | | 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 | 101.73547 | | | | 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 | 89.67640 | 100.00000 | 89.46389 | | | | 0.00 | 0 | 0 |
| RCSB0 On 17/01/2017 Spot Bond | | | 100.00000 | 89.67640 | 100.00000 | 89.46389 | | | | 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 | 102.04395 | | | | 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 | 58.08206 | 100.00000 | 57.94135 | | | | 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 | 55.33218 | 100.00000 | 55.19814 | | | | 0.00 | 0 | 0 |
| Total RCSB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB2U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB3 On 17/03/2017 Spot Bond | | | 100.00000 | 65.84938 | 100.00000 | 65.68986 | | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB5 On 10/12/2016 Spot Bond | | | 100.00000 | 97.79385 | 100.00000 | 97.53984 | | | | 0.00 | 0 | 0 |
| Total RCSB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB5U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 31.90551 | 100.00000 | 31.82821 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RCSB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSC3 On 18/10/2016 Spot Bond | | | 100.00000 | 91.27178 | 100.00000 | 91.05446 | | | | 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 | 42.71066 | 100.00000 | 42.60052 | | | | 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 | 10.20505 | 100.00000 | 10.17645 | | | | 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 | 29.49215 | 100.00000 | 29.41610 | | | | 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 | 21.37821 | 100.00000 | 21.32309 | | | | 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 | 13.30360 | 100.00000 | 13.26930 | | | | 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 | 101.76665 | | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.14530 | | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.85242 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.61269 | | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC2 On 05/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.16271 | | | | 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 | 101.89732 | | | | 0.00 | 480,000,000 | 240,000,000 |

| 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 RDFC28 SPOT | | | | | | | | | | 0.00 | 480,000,000 | 240,000,000 |
| Total For RDFC28 | | | | | | | | | | 0.00 | 480,000,000 | 240,000,000 |
| RDFC3 On 23/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.46097 | | | | 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 | 101.91014 | | | | 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 | 99.79990 | | | | 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 | 99.80370 | | | | 0.00 | 0 | 0 |
| Total RDFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66604 | | | | 0.00 | 0 | 0 |
| Total RDFC34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC34 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04693 | | | | 0.00 | 0 | 0 |
| Total REB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01/On 21/05/2018 Spot Bond | | | 100.00000 | 28.47757 | 100.00000 | 28.40859 | | | | 0.00 | 0 | 0 |
| Total REB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| REB02 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04775 | | | | 0.00 | 0 | 0 |
| Total REB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB02 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 21/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.04358 | | | | 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 | 100.27859 | | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.63668 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20:On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.65677 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RED202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED202 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.98701 | | | | 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 | 33.07408 | 100.00000 | 32.99395 | | | | 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 | 19.10419 | 100.00000 | 19.05791 | | | | 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 | 13.42142 | 100.00000 | 13.38891 | | | | 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 | 11.19165 | 100.00000 | 11.16454 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15: On 12/11/2017 Spot Bond | | | 100.00000 | | 0.00000 | 100.67515 | | | | 0.00 | 0 | 0 |
| Total RES15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES15 | | | | | | | | | | 0.00 | 0 | 0 |
| RES18: On 05/02/2018 Spot Bond | | | 100.00000 | | 0.00000 | 100.48151 | | | | 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 | 101.85796 | | | | 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 | 100.94931 | | | | 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 | 99.95177 | | | | 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 | 101.94573 | | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | | 0.00 | 0 | 0 |
| RES32: On 20/10/2017 Spot Bond | | | 100.00000 | | 0.00000 | 101.03186 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.07739 | | | | 0.00 | 0 | 0 |
| Total RES33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES33 | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | 100.00000 | 8.67003 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | 100.00000 | 1.73415 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 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 | 94.66110 | | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | | | | 0.00 | 0 | 0 |
| RP013 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.97646 | | | | 0.00 | 0 | 0 |
| Total RP013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP013 | | | | | | | | | | 0.00 | 0 | 0 |
| RP014 On 27/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 87.98403 | | | | 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 | 102.09564 | 12.35000 | 102.06240 | | | | 0.00 | 0 | 0 |
| Total RP018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP018 | | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 17.91364 | 100.00000 | 17.87024 | | | | 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 | 16.53742 | 100.00000 | 16.49778 | | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP04U On 07/10/2016 Spot Bond | | | 100.00000 | 89.46078 | 100.00000 | 89.24205 | | | | 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 | 15.43662 | 100.00000 | 15.39923 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total RPP08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | 0.00 | 0 | 0 |
| RPP09I On 21/11/2016 Spot Bond | | | 100.00000 | 82.57661 | 100.00000 | 82.39474 | | | 0.00 | 0 | 0 |
| Total RPP09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP09U | | | | | | | | | 0.00 | 0 | 0 |
| RPS00 On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 104.75481 | | | 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 | 60.08008 | | | 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 | | | 9.49000 | 105.18064 | 9.49000 | 105.15399 | | 17,793,750,000.00 | 1,875,000 | 375,000 | |
| Total RW21 SPOT | | | | | | | | 17,793,750,000.00 | 1,875,000 | 375,000 | |
| Total For RW21 | | | | | | | | 17,793,750,000.00 | 1,875,000 | 375,000 | |
| RW23 On 10/12/2023 Spot Bond | | | 9.90000 | 99.95469 | 9.90000 | 99.92830 | | 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 | | | 10.57000 | 99.88749 | 10.57000 | 99.85938 | | 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 | | | 8.49000 | 103.22505 | 8.49000 | 103.20154 | | 1,528,200,000,000.00 | 180,000,000 | 90,000,000 | |
| Total SBK12 SPOT | | | | | | | | 1,528,200,000,000.00 | 180,000,000 | 90,000,000 | |
| Total For SBK12 | | | | | | | | 1,528,200,000,000.00 | 180,000,000 | 90,000,000 | |
| SBK12 On 25/11/2020 Spot Bond | | | 10.00000 | 111.46700 | 10.00000 | 111.43800 | | 0.00 | 0 | 0 | |
| Total SBK12/R157 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK12/R157 | | | | | | | | 0.00 | 0 | 0 | |
| SBK13 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.17253 | | 0.00 | 0 | 0 | |
| Total SBK13 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK13 | | | | | | | | 0.00 | 0 | 0 | |
| SBK14 On 01/12/2017 Spot Bond | | | 9.53500 | 102.36150 | 9.53500 | 102.33545 | | 3,814,000,000,000.00 | 400,000,000 | 100,000,000 | |
| Total SBK14 SPOT | | | | | | | | 3,814,000,000,000.00 | 400,000,000 | 100,000,000 | |
| Total For SBK14 | | | | | | | | 3,814,000,000,000.00 | 400,000,000 | 100,000,000 | |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.98515 | | 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 | 101.17337 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| Total SBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK16 | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2024 Spot Bond | | | | 100.00000 | 0.00000 | 98.73765 | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.73264 | | | 0.00 | 0 | 0 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK18 | | | | | | | | | 0.00 | 0 | 0 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.79871 | | | 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 | 100.84301 | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.51493 | | | 0.00 | 150,000,000 | 75,000,000 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 150,000,000 | 75,000,000 |
| Total For SBK21 | | | | | | | | | 0.00 | 150,000,000 | 75,000,000 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.01282 | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 11.76000 | 101.93462 | 11.76000 | 101.90297 | | 11,760,000,000,000.00 | 1,000,000,000 | 2,415,000,000 | |
| Total SBK23 SPOT | | | | | | | | 11,760,000,000,000.00 | 1,000,000,000 | 2,415,000,000 | |
| Total For SBK23 | | | | | | | | 11,760,000,000,000.00 | 1,000,000,000 | 2,415,000,000 | |
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.48960 | | | 0.00 | 0 | 500,000,000 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 11.81203 | 100.00000 | 11.78342 | | | 0.00 | 0 | 0 |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SBK25 On 25/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.94301 | | | 0.00 | 0 | 0 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | 0 |
| SBK26 On 25/04/2021 Spot Bond | | | 11.69500 | 105.99799 | 11.69500 | 105.96508 | | | 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 | | | 9.23000 | 101.89945 | 9.23000 | 101.87433 | | | 0.00 | 0 | 2,420,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-----------------------|----------------------|
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 2,420,000,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 2,420,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 8.83500 | 103.06686 | 8.83500 | 103.04265 | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.95312 | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | 0.00 | 0 | 0 |
| SBN51 On 03/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.29634 | | | 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 | | | 8.43500 | 104.22988 | 8.43500 | 104.20647 | | | 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 | 101.91353 | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.32979 | | | 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 | | | 9.39000 | 104.73712 | 9.39000 | 104.71086 | | 2,347,500,000,000.00 | 250,000,000 | 440,000,000 | |
| Total SBS19 SPOT | | | | | | | | 2,347,500,000,000.00 | 250,000,000 | 440,000,000 | |
| Total For SBS19 | | | | | | | | 2,347,500,000,000.00 | 250,000,000 | 440,000,000 | |
| SBS20 On 15/05/2026 Spot Bond | | | 10.09000 | 102.51082 | 10.09000 | 102.48341 | | 201,800,000,000.00 | 20,000,000 | 10,000,000,000 | |
| Total SBS20 SPOT | | | | | | | | 201,800,000,000.00 | 20,000,000 | 10,000,000,000 | |
| Total For SBS20 | | | | | | | | 201,800,000,000.00 | 20,000,000 | 10,000,000,000 | |
| SBS21 On 15/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.36189 | | 0.00 | 0 | 400,000,000 | |
| Total SBS21 SPOT | | | | | | | | 0.00 | 0 | 400,000,000 | |
| Total For SBS21 | | | | | | | | 0.00 | 0 | 400,000,000 | |
| SBS23 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.35909 | | 0.00 | 0 | 2,000,000,000 | |
| Total SBS23 SPOT | | | | | | | | 0.00 | 0 | 2,000,000,000 | |
| Total For SBS23 | | | | | | | | 0.00 | 0 | 2,000,000,000 | |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.54417 | | 0.00 | 0 | 0 | |
| Total SBS24 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS24 | | | | | | | | 0.00 | 0 | 0 | |
| SBS25 On 24/05/2019 Spot Bond | | | 9.04500 | 101.79965 | 9.04500 | 101.77518 | | 95,650,875,000.00 | 10,575,000 | 2,115,000 | |

| 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 SBS25 SPOT | | | | | | | | | | 95,650,875,000.00 | 10,575,000 | 2,115,000 |
| Total For SBS25 | | | | | | | | | | 95,650,875,000.00 | 10,575,000 | 2,115,000 |
| SBS26l On 28/02/2017 Spot Bond | | | 100.00000 | 66.22259 | 100.00000 | 66.07522 | | | | 0.00 | 0 | 0 |
| Total SBS26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS26U | | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 10.06000 | 100.49649 | 10.06000 | 100.46968 | | | | 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 | 100.79104 | | | | 0.00 | 0 | 0 |
| Total SBS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 8.74000 | 101.61288 | 8.74000 | 101.58913 | | | | 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 | | | 10.28000 | 89.40453 | 10.28000 | 89.38018 | | | | 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 | 101.16578 | | | | 0.00 | 3,261,300,000 | 3,261,300,000 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 3,261,300,000 | 3,261,300,000 |
| Total For SBS30 | | | | | | | | | | 0.00 | 3,261,300,000 | 3,261,300,000 |
| SBS31 On 27/06/2027 Spot Bond | | | 10.20000 | 99.27021 | 10.20000 | 99.24323 | | | | 5,100,000,000.00 | 500,000 | 100,000 |
| Total SBS31 SPOT | | | | | | | | | | 5,100,000,000.00 | 500,000 | 100,000 |
| Total For SBS31 | | | | | | | | | | 5,100,000,000.00 | 500,000 | 100,000 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35632 | | | | 0.00 | 0 | 0 |
| Total SBS32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS32 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.54373 | | | | 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 | | | 10.26000 | 103.48514 | 10.26000 | 103.45700 | | | | 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 | 100.90186 | | | | 0.00 | 0 | 0 |
| Total SBS35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS35 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.56161 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| Total SBS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.96500 | 97.70792 | 8.96500 | 97.68464 | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 9.95000 | 95.82335 | 9.95000 | 95.79807 | | 101,490,000,000,000.00 | 10,200,000,000 | 10,400,000,000 | |
| Total SBS38 SPOT | | | | | | | | 11,490,000,000,000.00 | 10,200,000,000 | 10,400,000,000 | |
| Total For SBS38 | | | | | | | | 11,490,000,000,000.00 | 10,200,000,000 | 10,400,000,000 | |
| SBS39 On 29/01/2030 Spot Bond | | | 10.31000 | 96.38663 | 10.31000 | 96.36031 | | 412,400,000,000.00 | 40,000,000 | 20,000,000,000 | |
| Total SBS39 SPOT | | | | | | | | 412,400,000,000.00 | 40,000,000 | 20,000,000,000 | |
| Total For SBS39 | | | | | | | | 412,400,000,000.00 | 40,000,000 | 20,000,000,000 | |
| SBS4 On 16/11/2021 Spot Bond | | | 9.72500 | 97.80994 | 9.72500 | 97.78469 | | 18,234,375,000.00 | 1,875,000 | 580,375,000 | |
| Total SBS4 SPOT | | | | | | | | 18,234,375,000.00 | 1,875,000 | 580,375,000 | |
| Total For SBS4 | | | | | | | | 18,234,375,000.00 | 1,875,000 | 580,375,000 | |
| SBS40 On 12/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.54144 | | 0.00 | 0 | 0 | |
| Total SBS40 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS40 | | | | | | | | 0.00 | 0 | 0 | |
| SBS41 On 12/11/2022 Spot Bond | | | 9.80000 | 103.64152 | 9.80000 | 103.61458 | | 966,525,000,000.00 | 98,625,000 | 47,925,000 | |
| Total SBS41 SPOT | | | | | | | | 966,525,000,000.00 | 98,625,000 | 47,925,000 | |
| Total For SBS41 | | | | | | | | 966,525,000,000.00 | 98,625,000 | 47,925,000 | |
| SBS42 On 12/11/2025 Spot Bond | | | 9.96000 | 107.04362 | 9.96000 | 107.01535 | | 0.00 | 0 | 0 | |
| Total SBS42 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS42 | | | | | | | | 0.00 | 0 | 0 | |
| SBS43 On 12/11/2027 Spot Bond | | | 10.11000 | 107.75375 | 10.11000 | 107.72488 | | 0.00 | 0 | 0 | |
| Total SBS43 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS43 | | | | | | | | 0.00 | 0 | 0 | |
| SBS44 On 15/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.35345 | | 0.00 | 0 | 0 | |
| Total SBS44 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS44 | | | | | | | | 0.00 | 0 | 0 | |
| SBS45 On 15/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.73886 | | 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 | | | 9.47000 | 105.89762 | 9.47000 | 105.87100 | | 0.00 | 0 | 200,000,000 | |
| Total SBS46 SPOT | | | | | | | | 0.00 | 0 | 200,000,000 | |
| Total For SBS46 | | | | | | | | 0.00 | 0 | 200,000,000 | |
| SBS47 On 15/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.23146 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|----------------------|
| Total SBS47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.07000 | 116.93540 | 3.07000 | 276.35702 | | | 6,852,240,000,000.00 | 2,232,000,000 | 1,116,000,000 |
| Total SBSI11 SPOT | | | | | | | | | 6,852,240,000,000.00 | 2,232,000,000 | 1,116,000,000 |
| Total For SBSI11 | | | | | | | | | 6,852,240,000,000.00 | 2,232,000,000 | 1,116,000,000 |
| SBSI12 On 31/01/2017 Spot Bond | | | 2.75000 | 137.96921 | 2.75000 | 139.27566 | | | 5,500,000,000,000.00 | 2,000,000,000 | 2,000,000,000 |
| Total SBSI12 SPOT | | | | | | | | | 5,500,000,000,000.00 | 2,000,000,000 | 2,000,000,000 |
| Total For SBSI12 | | | | | | | | | 5,500,000,000,000.00 | 2,000,000,000 | 2,000,000,000 |
| SBSI12 On 31/01/2017 Spot Bond | | | 100.00000 | 97.25578 | 100.00000 | 97.06537 | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 100.00000 | 97.25578 | 100.00000 | 97.06537 | | | 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 | | | 3.41500 | 202.04247 | 3.41500 | 202.50759 | | | 0.00 | 0 | 0 |
| Total SBSI14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI14 | | | | | | | | | 0.00 | 0 | 0 |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 46.31601 | 100.00000 | 46.20380 | | | 0.00 | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM10U | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.56015 | | | 0.00 | 0 | 0 |
| Total SGI004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI004 | | | | | | | | | 0.00 | 0 | 0 |
| SGI005 On 10/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.93470 | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------------|------------------|-----------------------|----------------------|
| SHF01 On 15/12/2016 Spot Bond | | | 100.00000 | 94.60154 | 100.00000 | 94.35897 | | | | 0.00 | 0 | 0 |
| Total SHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | 180.46632 | 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 | | | 3.40000 | 123.82761 | 3.40000 | 138.88465 | | | | 0.00 | 0 | 0 |
| Total SHI05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI05 | | | | | | | | | | 0.00 | 0 | 0 |
| SHPCB On 03/04/2017 Spot Bond | | | 6.50000 | 102.54863 | 6.50000 | 102.53072 | | | | 0.00 | 0 | 0 |
| Total SHPCBU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHPCBU | | | | | | | | | | 0.00 | 0 | 0 |
| SHS01 On 15/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.12556 | | | | 0.00 | 0 | 0 |
| Total SHS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS01 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.24880 | | | | 0.00 | 3,080,000,000 | 1,540,000,000 |
| Total SHS04 SPOT | | | | | | | | | | 0.00 | 3,080,000,000 | 1,540,000,000 |
| Total For SHS04 | | | | | | | | | | 0.00 | 3,080,000,000 | 1,540,000,000 |
| SHS05 On 29/06/2017 Spot Bond | | | 8.93500 | 101.19496 | 8.93500 | 101.17080 | | | 10,498,625,000.00 | | 1,175,000 | 10,000,235,000 |
| Total SHS05 SPOT | | | | | | | | 10,498,625,000.00 | | 1,175,000 | 10,000,235,000 | |
| Total For SHS05 | | | | | | | | 10,498,625,000.00 | | 1,175,000 | 10,000,235,000 | |
| SHS05/ On 29/06/2017 Spot Bond | | | 8.75000 | 101.34267 | 8.75000 | 101.31897 | | | 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 | 102.79722 | | | | 0.00 | 46,800,000 | 11,700,000 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 46,800,000 | 11,700,000 |
| Total For SHS06 | | | | | | | | | | 0.00 | 46,800,000 | 11,700,000 |
| SHS11L On 19/11/2016 Spot Bond | | | 100.00000 | 80.93126 | 100.00000 | 80.75221 | | | | 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 | 111.46700 | 10.00000 | 111.43800 | | | | 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 | 101.76655 | | | | 0.00 | 0 | 0 |
| Total SHS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|------------------|------------------|---------------|
| SHS14 On 17/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66964 | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | 0.00 | 0 | 0 |
| SHS17U On 30/09/2016 Spot Bond | | | 100.00000 | 93.42885 | 100.00000 | 93.19644 | | | 0.00 | 0 | 0 |
| Total SHS17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS17U | | | | | | | | | 0.00 | 0 | 0 |
| SHS18U On 30/11/2016 Spot Bond | | | 100.00000 | 98.65952 | 100.00000 | 98.39572 | | | 0.00 | 0 | 0 |
| Total SHS18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS18U | | | | | | | | | 0.00 | 0 | 0 |
| SHS19 On 10/09/2017 Spot Bond | | | 9.03500 | 105.72612 | 9.03500 | 105.70074 | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.46801 | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.39828 | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.44378 | | | 0.00 | 0 | 0 |
| Total SHS24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 9.85500 | 101.42721 | 9.85500 | 101.40055 | | 20,695,500,000.00 | 2,100,000 | 300,000 | |
| Total SHS25 SPOT | | | | | | | | 20,695,500,000.00 | 2,100,000 | 300,000 | |
| Total For SHS25 | | | | | | | | 20,695,500,000.00 | 2,100,000 | 300,000 | |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.44378 | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | 0.00 | 0 | 0 |
| SHS28 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.65502 | | | 0.00 | 0 | 0 |
| Total SHS28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS28 | | | | | | | | | 0.00 | 0 | 0 |
| SHS29U On 03/12/2018 Spot Bond | | | 100.00000 | 23.06499 | 100.00000 | 23.00912 | | | 0.00 | 0 | 0 |
| Total SHS29U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS29U | | | | | | | | | 0.00 | 0 | 0 |
| SLI3 On 15/08/2018 Spot Bond | | | 9.38500 | 99.02327 | 9.38500 | 98.99859 | | | 0.00 | 0 | 0 |
| Total SLI3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SLI4 On 15/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.24013 | | | 0.00 | 0 | 0 |
| Total SLI4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI4 | | | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 8.83500 | 103.06686 | 8.83500 | 103.04265 | | | 0.00 | 0 | 3,770,000,000 |
| Total SNT01 SPOT | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| Total For SNT01 | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| SNT02 On 12/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.17114 | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 10.86000 | 49.59546 | 10.86000 | 108.50339 | | | 0.00 | 0 | 1,500,000,000 |
| Total SNT03 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For SNT03 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| SPDA2 On 21/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SPDA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA2 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23287 | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA5 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.04362 | | | 0.00 | 0 | 0 |
| Total SPDA5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA5 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.04470 | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04785 | | | 0.00 | 0 | 0 |
| Total SPDA7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA7 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.04927 | | | 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 | 100.58039 | | | 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 | 100.95107 | | | 0.00 | 0 | 0 |
| Total SSA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA05 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|----------------------|
| SSA06 On 16/04/2020 Spot Bond | | | 9.68500 | 97.97620 | 9.68500 | 97.95088 | | | 57,867,875,000.00 | 5,975,000 | 4,001,195,000 |
| Total SSA06 SPOT | | | | | | | | | 57,867,875,000.00 | 5,975,000 | 4,001,195,000 |
| Total For SSA06 | | | | | | | | | 57,867,875,000.00 | 5,975,000 | 4,001,195,000 |
| SSN00 On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.80764 | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52827 | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77387 | | | 0.00 | 0 | 0 |
| Total SSN003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN003 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 9.52500 | 92.55673 | 9.52500 | 92.53320 | | | 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 | | | 9.52500 | 92.55673 | 9.52500 | 92.53320 | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 15/01/2020 Spot Bond | | | 9.21500 | 95.18373 | 9.21500 | 95.16043 | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 18/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64998 | | | 0.00 | 0 | 0 |
| Total SSN008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN008 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 15/09/2017 Spot Bond | | | 8.31500 | 103.58117 | 8.31500 | 103.55824 | | | 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 | | | 2.61000 | 119.32362 | 2.61000 | 119.76387 | | | 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 | 98.10795 | 9.61500 | 98.08278 | | | 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 | 99.96257 | 8.50000 | 99.95429 | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN01: On 21/12/2026 Spot Bond | | | 10.48000 | 101.95847 | 10.48000 | 101.93003 | | | 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 | 99.80462 | | | 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 | | | 10.73000 | 72.75109 | 10.73000 | 72.73054 | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.86130 | | | 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 | 100.89811 | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.50466 | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 94.77238 | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.26500 | | | 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 | 100.00006 | | | 0.00 | 0 | 0 |
| Total SSN030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN030 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.72033 | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.78312 | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.18294 | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SSN036 On 18/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.59990 | | | | 0.00 | 0 | 0 |
| Total SSN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN036 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN037 On 01/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.79609 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN038 On 26/01/2021 Spot Bond | | | 9.55000 | 101.49825 | 9.55000 | 100.73788 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN039 On 16/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.19432 | | | | 0.00 | 0 | 4,200,000,000 |
| Total SSN039 SPOT | | | | | | | | | | 0.00 | 0 | 4,200,000,000 |
| Total For SSN039 | | | | | | | | | | 0.00 | 0 | 4,200,000,000 |
| SY1287 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95568 | | | | 0.00 | 0 | 0 |
| Total SY1287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1287 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1307 On 12/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.60164 | | | | 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 | 99.51738 | | | | 0.00 | 0 | 0 |
| Total SY1308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1308 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1312 On 19/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.82421 | | | | 0.00 | 0 | 0 |
| Total SY1312 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1312 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1313 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.95861 | | | | 0.00 | 0 | 0 |
| Total SY1313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1313 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1314 On 03/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.50083 | | | | 0.00 | 0 | 0 |
| Total SY1314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1314 | | | | | | | | | | 0.00 | 0 | 0 |
| SY1315 On 16/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.23080 | | | | 0.00 | 0 | 0 |
| Total SY1315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SY1315 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.41000 | 101.12862 | 9.41000 | 101.10321 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| T12A1C On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.04443 | | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.04632 | | | | 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 | | | 9.44500 | 95.94107 | 9.44500 | 99.01185 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A1C On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04795 | | | | 0.00 | 0 | 0 |
| Total T13A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04989 | | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 9.34500 | 105.21114 | 9.34500 | 103.63032 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A13 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04611 | | | | 0.00 | 0 | 0 |
| Total T13A13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A13 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A14 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04795 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total T13A14 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For T13A14 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| T13A15 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04978 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For T13A15 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| T13A16 On 21/08/2020 Spot Bond | | | 9.44500 | 102.93017 | 9.44500 | 102.90436 | | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A18 On 25/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04552 | | | | 0.00 | 0 | 0 |
| Total T13A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A18 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A19 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04678 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| T13A2C On 21/08/2020 Spot Bond | | | 9.39500 | 101.22964 | 9.39500 | 101.20438 | | | 0.00 | 0 | 0 |
| Total T13A20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A20 | | | | | | | | | 0.00 | 0 | 0 |
| TFS117 On 02/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.67464 | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45753 | | | 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 | 101.05213 | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | 0.00 | 0 | 0 |
| TFS135 On 06/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.18110 | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.20626 | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | 0.00 | 0 | 0 |
| TFS137 On 16/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.18324 | | | 0.00 | 0 | 0 |
| Total TFS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS137 | | | | | | | | | 0.00 | 0 | 0 |
| TFS138 On 28/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.63149 | | | 0.00 | 0 | 400,000,000 |
| Total TFS138 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For TFS138 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| TFS139 On 27/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.88763 | | | 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 |
| TFS140 On 28/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.58068 | | | 0.00 | 0 | 0 |
| Total TFS140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS140 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.08892 | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH10A ₃ On 18/07/2017 Spot Bond | | | 7.83000 | 100.79626 | 7.83000 | 100.77523 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A ₄ On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A ₅ On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.91170 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A ₆ On 18/07/2017 Spot Bond | | | 7.39000 | 93.69981 | 7.39000 | 100.73228 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A ₇ On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A ₈ On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.91170 | | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A ₉ On 18/07/2017 Spot Bond | | | 7.16000 | 93.88647 | 7.16000 | 100.70981 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B ₁ On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.96070 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B ₂ On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95670 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C ₁ On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.05259 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C ₂ On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03961 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D ₁ On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.43085 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH10D: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.38617 | | | 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 | 100.88568 | | | 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 | 100.91769 | | | 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 | 100.88625 | 8.73000 | 100.86283 | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.70931 | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A5 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.91169 | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A6 On 18/07/2041 Spot Bond | | | 9.63000 | 87.41417 | 9.63000 | 98.37965 | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.59928 | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH11A8 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.91169 | | | 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 | 100.96268 | | | 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 | 100.95169 | | | 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 | 100.94769 | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH11C1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.05058 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.04659 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.01164 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.36129 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.36526 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 101.34539 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A1 On 21/08/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.04389 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04524 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/08/2019 Spot Bond | | | 9.39500 | 101.09981 | 9.39500 | 99.49786 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A4 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.04443 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.04632 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | 9.30500 | 98.13375 | 9.30500 | 98.10950 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH12A7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04416 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04632 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A9 On 21/02/2048 Spot Bond | | | 9.41500 | 88.96592 | 9.41500 | 97.24216 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04876 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B2 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.04876 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B3 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04876 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B4 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.04876 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.05308 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.05308 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C3 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.05308 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C4 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.05303 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.07059 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.07059 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.21610 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.07027 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04319 | | | | 0.00 | 0 | 0 |
| Total TH13A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04438 | | | | 0.00 | 0 | 0 |
| Total TH13A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.04625 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 9.54500 | 99.39955 | 9.54500 | 99.34164 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04324 | | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04443 | | | | 0.00 | 0 | 0 |
| Total TH13A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.48593 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 9.43500 | 102.33242 | 9.43500 | 100.71309 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04611 | | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04866 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04872 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05267 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05162 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 25/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04850 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05241 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05284 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05528 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05631 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05536 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.07003 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.07003 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.07336 | | | | 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 | 100.07260 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.07109 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A11: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.88269 | | | | 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 | 100.92769 | | | | 0.00 | 0 | 0 |
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | 101.06155 | 6.33236 | 101.06155 | 6.31688 | | | | 0.00 | 0 | 0 |
| Total THE8A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8B: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| 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 | 100.98766 | | | 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 | 101.11242 | | | 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 | 101.39602 | | | 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 | | | 9.51500 | 92.91196 | 9.51500 | 92.85265 | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R: On 22/02/2020 Spot Bond | | | 100.00000 | 16.85752 | 100.00000 | 16.82562 | | | 0.00 | 0 | 0 |
| TL20/R: On 25/11/2020 Spot Bond | | | 10.00000 | 111.46700 | 10.00000 | 111.43800 | | | 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 | | | 8.33000 | 103.61249 | 8.33000 | 103.58952 | | | 0.00 | 0 | 45,928,557,282 |
| Total TN17 SPOT | | | | | | | | | 0.00 | 0 | 45,928,557,282 |
| Total For TN17 | | | | | | | | | 0.00 | 0 | 45,928,557,282 |
| TN17/R On 14/11/2017 Spot Bond | | | 100.00000 | 45.34690 | 100.00000 | 45.24708 | | | 0.00 | 0 | 50,000,000 |
| Total TN17/R203 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For TN17/R203 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TN20 On 17/09/2020 Spot Bond | | | 9.35500 | 108.37784 | 9.35500 | 108.35092 | | 1,544,042,750,000.00 | | 165,050,000 | 39,689,749,000 |
| Total TN20 SPOT | | | | | | | | 1,544,042,750,000.00 | | 165,050,000 | 39,689,749,000 |

| 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 TN20 | | | | | | | | | 1,544,042,750,000.00 | 165,050,000 | 39,689,749,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 18.29120 | 100.00000 | 18.25094 | | | 0.00 | 0 | 50,000,000 |
| Total TN20/R208 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For TN20/R208 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 3.89575 | 100.00000 | 3.88631 | | | 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 | | | 9.88500 | 107.86101 | 9.88500 | 107.83274 | | | 1,633,002,000,000.00 | 165,200,000 | 22,312,600,000 |
| Total TN23 SPOT | | | | | | | | | 1,633,002,000,000.00 | 165,200,000 | 22,312,600,000 |
| Total For TN23 | | | | | | | | | 1,633,002,000,000.00 | 165,200,000 | 22,312,600,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 14.05296 | 100.00000 | 14.02202 | | | 0.00 | 0 | 50,000,000 |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TN25 On 19/08/2025 Spot Bond | | | 10.53500 | 94.23270 | 10.53500 | 94.20642 | | | 1,053,500,000,000.00 | 100,000,000 | 27,080,000,000 |
| Total TN25 SPOT | | | | | | | | | 1,053,500,000,000.00 | 100,000,000 | 27,080,000,000 |
| Total For TN25 | | | | | | | | | 1,053,500,000,000.00 | 100,000,000 | 27,080,000,000 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 9.68849 | 100.00000 | 9.66717 | | | 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 | | | 10.52000 | 91.93787 | 10.52000 | 91.91226 | | | 5,335,744,000,000.00 | 507,200,000 | 15,351,440,000 |
| Total TN27 SPOT | | | | | | | | | 5,335,744,000,000.00 | 507,200,000 | 15,351,440,000 |
| Total For TN27 | | | | | | | | | 5,335,744,000,000.00 | 507,200,000 | 15,351,440,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.17787 | 100.00000 | 11.15325 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 10.94000 | 100.80462 | 10.94000 | 100.77530 | | | 124,716,000,000,000.00 | 11,400,000,000 | 7,900,000,000 |
| Total TN30 SPOT | | | | | | | | | 124,716,000,000,000.00 | 11,400,000,000 | 7,900,000,000 |
| Total For TN30 | | | | | | | | | 124,716,000,000,000.00 | 11,400,000,000 | 7,900,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 124.86871 | 8.00000 | 124.84196 | | | 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 | | | 11.19000 | 100.37834 | 11.19000 | 100.34848 | | | 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 | 104.02707 | 10.75000 | 103.99731 | | | 0.00 | 0 | 50,000,000 |
| Total TN40/R214 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For TN40/R214 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.13454 | | | | 0.00 | 0 | 115,547,000 |
| Total TNF18 SPOT | | | | | | | | | | 0.00 | 0 | 115,547,000 |
| Total For TNF18 | | | | | | | | | | 0.00 | 0 | 115,547,000 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.25962 | | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ2 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.12404 | | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TORQ4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ4 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ5 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TORQ5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ5 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.29569 | | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ7 On 15/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.22587 | | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ7 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.23070 | | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ8 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.23794 | | | | 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 | 111.46700 | 10.00000 | 111.43800 | | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.21949 | | | | 0.00 | 0 | 0 |
| Total TPDA02 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 TPDA02 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.21021 | | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.05556 | | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 30/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.86537 | | | | 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 | | | 9.45500 | 102.39193 | 9.45500 | 102.36622 | | | | 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 | 99.83951 | 10.00000 | 99.81278 | | | | 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 | 99.84350 | 9.75000 | 99.81744 | | | | 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 | 9.84628 | 100.00000 | 9.82088 | | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.71107 | | | | 0.00 | 0 | 0 |
| Total TRA2A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.79032 | | | | 0.00 | 0 | 0 |
| Total TRA2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | 9.69500 | 101.78875 | 9.69500 | 101.76241 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40671 | | | | 0.00 | 0 | 0 |
| Total TRA2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.42435 | | | | 0.00 | 0 | 0 |
| Total TRA2A5 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 TRA2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 9.49500 | 102.13585 | 9.49500 | 101.28642 | | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.91604 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.46425 | | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.16735 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.52861 | | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.74658 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.64431 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.67432 | | | | 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 | 101.76142 | | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA3 On 14/06/2024 Spot Bond | | | 100.00000 | 9.16865 | 100.00000 | 9.14643 | | | | 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 | 9.76346 | 100.00000 | 9.73981 | | | | 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 | 101.80981 | | | | 0.00 | 0 | 0 |
| Total TRAB1 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 TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2 On 14/06/2024 Spot Bond | | | 100.00000 | 10.12035 | 100.00000 | 10.09583 | | | | 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 | 101.81948 | | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2024 Spot Bond | | | 100.00000 | 10.41776 | 100.00000 | 10.39252 | | | | 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 | 102.09030 | | | | 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 | 14.04613 | 100.00000 | 14.01211 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.68924 | | | | 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 | 18.03140 | 100.00000 | 17.98771 | | | | 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 | 18.21582 | 100.00000 | 18.17169 | | | | 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 | 2.39257 | 100.00000 | 2.38677 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP196 On 15/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.56691 | | | | 0.00 | 0 | 0 |
| Total TSP196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP196 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP197 On 13/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 99.03616 | | | | 0.00 | 0 | 0 |
| Total TSP197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP197 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP198 On 27/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.75871 | | | | 0.00 | 0 | 0 |
| Total TSP198 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 TSP198 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP198 On 24/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.13548 | | | | 0.00 | 0 | 0 |
| Total TSP199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP199 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP200 On 08/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.82970 | | | | 0.00 | 0 | 0 |
| Total TSP200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP200 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP202 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.42812 | | | | 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 | 96.14112 | | | | 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 | 99.82895 | | | | 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 | 95.68420 | | | | 0.00 | 0 | 0 |
| Total TSP205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP205 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP206 On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.48673 | | | | 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 | 94.45910 | | | | 0.00 | 0 | 0 |
| Total TSP207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP207 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP208 On 10/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 98.30862 | | | | 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 | 94.15797 | | | | 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 | 93.83117 | | | | 0.00 | 0 | 0 |
| Total TSP210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP210 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP211 On 08/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 93.53432 | | | | 0.00 | 0 | 0 |
| Total TSP211 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 TSP211 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP212 On 22/12/2016 Spot Bond | | | | 100.00000 | 0.00000 | 97.44341 | | | | 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 | 93.27079 | | | | 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 | 97.10748 | | | | 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 | 92.95580 | | | | 0.00 | 0 | 0 |
| Total TSP215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP215 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP216 On 19/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.79882 | | | | 0.00 | 0 | 0 |
| Total TSP216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP216 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP217 On 20/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.79808 | | | | 0.00 | 0 | 0 |
| Total TSP217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP217 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP218 On 03/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.36418 | | | | 0.00 | 0 | 0 |
| Total TSP218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP218 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP219 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 92.10006 | | | | 0.00 | 0 | 0 |
| Total TSP219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP219 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 17.15373 | 100.00000 | 17.11217 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 31/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.87515 | | | | 0.00 | 0 | 0 |
| Total TWC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC162 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC16 On 24/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TWC164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC164 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.96948 | | | | 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 28/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.59213 | | | | 0.00 | 0 | 0 |
| Total TWC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC172 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC17 On 22/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | 101.92526 | | | | 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 | 101.83969 | | | | 0.00 | 0 | 0 |
| Total TWC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC181 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 10/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.52278 | | | | 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 | 101.34871 | | | | 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 | 100.92574 | | | | 0.00 | 0 | 0 |
| Total TWC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC185 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 21/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.64521 | | | | 0.00 | 0 | 0 |
| Total TWC186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC186 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 17/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65669 | | | | 0.00 | 0 | 0 |
| Total TWC187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC187 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 28/10/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.58068 | | | | 0.00 | 0 | 0 |
| Total TWC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC188 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC18 On 11/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.19356 | | | | 0.00 | 0 | 0 |
| Total TWC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC189 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 27/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.14591 | | | | 0.00 | 0 | 0 |
| Total TWC190 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 TWC190 | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 14/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.15055 | | | 0.00 | 0 | 0 |
| Total TWC191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC191 | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 16/11/2016 Spot Bond | | | | 100.00000 | 0.00000 | 100.10742 | | | 0.00 | 0 | 0 |
| Total TWC192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC192 | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 15/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.10818 | | | 0.00 | 0 | 0 |
| Total TWC193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC193 | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 28/11/2016 Spot Bond | | | 100.00000 | 82.45905 | 100.00000 | 82.28018 | | 750,000,000,000,000.00 | 47,500,000,000 | 47,100,000,000 | |
| Total TWC194 SPOT | | | | | | | | 50,000,000,000,000.00 | 47,500,000,000 | 47,100,000,000 | |
| Total For TWC194 | | | | | | | | 50,000,000,000,000.00 | 47,500,000,000 | 47,100,000,000 | |
| TWC19 On 17/02/2017 Spot Bond | | | 100.00000 | 70.15370 | 100.00000 | 69.88284 | | 200,000,000,000,000.00 | 12,000,000,000 | 12,000,000,000 | |
| Total TWC195 SPOT | | | | | | | | 10,000,000,000,000.00 | 12,000,000,000 | 12,000,000,000 | |
| Total For TWC195 | | | | | | | | 10,000,000,000,000.00 | 12,000,000,000 | 12,000,000,000 | |
| TWCJ2 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 102.05017 | | | 0.00 | 0 | 0 |
| Total TWCJ27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWCJ27 | | | | | | | | | 0.00 | 0 | 0 |
| TWCM2 On 26/08/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.92825 | | | 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 | | | 9.40500 | 104.45500 | 9.40500 | 104.42891 | | | 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 | | | 9.35500 | 117.34700 | 9.35500 | 117.31786 | | | 0.00 | 0 | 750,000,000 |
| Total UG26 SPOT | | | | | | | | | 0.00 | 0 | 750,000,000 |
| Total For UG26 | | | | | | | | | 0.00 | 0 | 750,000,000 |
| VJA01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.15402 | 100.00000 | 8.13788 | | | 0.00 | 0 | 0 |
| Total VJA01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA01U | | | | | | | | | 0.00 | 0 | 0 |
| VJA02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.08449 | 100.00000 | 8.06491 | | | 0.00 | 0 | 0 |
| Total VJA02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA02U | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 8.38257 | 100.00000 | 8.36227 | | | 0.00 | 0 | 0 |
| Total VJA03U 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 VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 8.76762 | 100.00000 | 8.74638 | | | | 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 | 11.11598 | 100.00000 | 11.08128 | | | | 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 | 7.97209 | 100.00000 | 7.95630 | | | | 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 | 7.99402 | 100.00000 | 7.97466 | | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 8.17273 | 100.00000 | 8.15293 | | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 8.53991 | 100.00000 | 8.51922 | | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.83325 | 100.00000 | 10.79943 | | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VKC15 On 05/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.76424 | | | | 0.00 | 0 | 0 |
| Total VKC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC15 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC16 On 29/09/2016 Spot Bond | | | | 100.00000 | 0.00000 | 101.25240 | | | | 0.00 | 0 | 0 |
| Total VKC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC16 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE01L On 01/04/2018 Spot Bond | | | 100.00000 | 31.98625 | 100.00000 | 31.90877 | | | | 0.00 | 0 | 0 |
| Total VKE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE01U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE03 On 08/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.40109 | | | | 0.00 | 0 | 0 |
| Total VKE03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE03 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE05 On 28/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40186 | | | | 0.00 | 0 | 0 |
| Total VKE05 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 VKE05 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE06 On 08/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.39548 | | | | 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 | 101.90020 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.42113 | | | | 0.00 | 0 | 0 |
| Total VKE08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE08 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.67243 | 100.00000 | 7.65724 | | | | 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 | 7.74811 | 100.00000 | 7.72934 | | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.51418 | 100.00000 | 9.49113 | | | | 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 | 4.97815 | 100.00000 | 4.96609 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.89135 | 100.00000 | 10.85734 | | | | 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 | 7.49050 | 100.00000 | 7.47567 | | | | 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 | 7.65765 | 100.00000 | 7.63910 | | | | 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 | 9.72425 | 100.00000 | 9.70069 | | | | 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 | 4.75044 | 100.00000 | 4.73893 | | | | 0.00 | 0 | 0 |
| Total VPB04U 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 VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05I On 20/04/2024 Spot Bond | | | 100.00000 | 10.54407 | 100.00000 | 10.51116 | | | | 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 | 0.00073 | 100.00000 | 0.00091 | | | | 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 | | | 2.29000 | 244.73710 | 2.29000 | 244.70893 | | | | 0.00 | 0 | 0 |
| Total WS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WS05 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP2 On 28/05/2017 Spot Bond | | | 7.92000 | 102.93463 | 7.92000 | 102.91291 | | | | 0.00 | 0 | 5,438,400,000 |
| Total WSP2 SPOT | | | | | | | | | | 0.00 | 0 | 5,438,400,000 |
| Total For WSP2 | | | | | | | | | | 0.00 | 0 | 5,438,400,000 |
| WSP2/f On 28/05/2017 Spot Bond | | | 100.00000 | 60.15782 | 100.00000 | 60.02540 | | | | 0.00 | 0 | 0 |
| Total WSP2/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP2/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP3 On 28/05/2019 Spot Bond | | | 8.18000 | 104.14280 | 8.18000 | 104.12011 | | | | 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 | | | 8.42000 | 103.98936 | 8.42000 | 103.96605 | | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 8.67000 | 103.41741 | 8.67000 | 103.39356 | | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 12.87008 | 100.00000 | 12.84175 | | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 7.57500 | 79.42750 | 7.57500 | 79.41145 | | | | 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 | 93.35038 | 100.00000 | 93.11224 | | | | 0.00 | 0 | 0 |
| Total ZA029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ZA029 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 79,051,800,811,238,000.008,337,036,390,800 | 599,700,788,625 | |

| Contract 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 SPOT : | | | | | | | | | 79,051,800,811,238,000.00 | 337,036,390,800 | 599,700,788,625 |
| Total Futures | | | | | | | | | 79 051 800 843 754 200.00 | 337,036,391,014 | 599,701,451,516 |
| Total Options | | | | | | | | | 3 133 600.00 | 30,000 | 17,612 |
| Grand Total: | | | | | | | | | 79,051,800,846,887,800.00 | 337,036,421,014 | 599,701,469,128 |