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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2017

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EL28 On 02/11/2017 Bond Future | | | 132.10963 | 132.10963 | 133.87452 | 133.87452 | | | 0.00 | 0 | 0 |
| Total EL28 Future | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/11/2017 Bond Future | 133.89 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 02/11/2017 Bond Future | 133.89 | Put | | | 15.48000 | 0.01548 | 1,780,370 | | 0.00 | 0 | 0 |
| EL28 On 02/11/2017 Bond Future | 133.87 | Call | | | 4.52000 | 0.00452 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 02/11/2017 Bond Future | 133.87 | Put | | | 0.00000 | 0.00000 | 1,760,370 | | 0.00 | 0 | 0 |
| EL28 On 02/11/2017 Bond Future | 133.88 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| EL28 On 02/11/2017 Bond Future | 133.88 | Put | | | 5.48000 | 0.00548 | 1,770,370 | | 0.00 | 0 | 0 |
| Total EL28 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 02/02/2017 Bond Future | | | 10.29869 | 80.94506 | 10.29636 | 80.96032 | | | 0.00 | 0 | 9,466 |
| ES33 On 04/05/2017 Bond Future | | | 10.37310 | 78.70406 | 10.37055 | 78.72054 | | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | | | 10.44144 | 80.25909 | 10.43885 | 80.27563 | | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | | | 10.50708 | 78.10286 | 10.50411 | 78.12159 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 9,466 |
| ES33 On 02/02/2017 Bond Future | 10.61 | Call | | | 2,014.25000 | 2.01425 | 1,998,990 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 02/02/2017 | Bond Future | 10.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.59 | Call | | | 1,888.15000 | 1.88815 | 1,872,890 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.59 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/02/2017 | Bond Future | 10.60 | Call | | | 1,951.24000 | 1.95124 | 1,935,980 | | 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 | 04/05/2017 | Bond Future | 10.54 | Call | | | 1,083.90000 | 1.08390 | 1,067,420 | | 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 | | | 1,147.15000 | 1.14715 | 1,130,670 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.55 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.56 | Call | | | 1,210.33000 | 1.21033 | 1,193,850 | | 0.00 | 0 | 0 |
| ES33 | On | 04/05/2017 | Bond Future | 10.56 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.53 | Call | | | 578.67000 | 0.57867 | 562,130 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.53 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.54 | Call | | | 641.76000 | 0.64176 | 625,220 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.54 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.55 | Call | | | 704.77000 | 0.70477 | 688,230 | | 0.00 | 0 | 0 |
| ES33 | On | 03/08/2017 | Bond Future | 10.55 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.68 | Call | | | 1,097.75000 | 1.09775 | 1,079,020 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.68 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.66 | Call | | | 974.11000 | 0.97411 | 955,380 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.66 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 02/11/2017 | Bond Future | 10.67 | Call | | | 1,035.97000 | 1.03597 | 1,017,240 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 9,466 |
| ES42 | On | 02/02/2017 | Bond Future | | | 10.42782 | 85.36346 | 10.42029 | 85.42040 | | | 0.00 | 0 | 8,777 |
| ES42 | On | 04/05/2017 | Bond Future | | | 10.50167 | 82.73803 | 10.49376 | 82.79707 | | | 0.00 | 0 | 0 |
| ES42 | On | 03/08/2017 | Bond Future | | | 10.56879 | 84.37297 | 10.56067 | 84.43290 | | | 0.00 | 0 | 0 |
| ES42 | On | 02/11/2017 | Bond Future | | | 10.63220 | 81.83278 | 10.62356 | 81.89583 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 8,777 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 8,777 |
| I2025 | On | 02/02/2017 | Bond Future | | | 126.63666 | 126.63666 | 126.72618 | 126.72618 | | | 0.00 | 0 | 3,231 |
| I2025 | On | 04/05/2017 | Bond Future | | | 129.07313 | 129.07313 | 129.16597 | 129.16597 | | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | | | 130.28531 | 130.28531 | 130.39044 | 130.39044 | | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | | | 132.95126 | 132.95126 | 133.06159 | 133.06159 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 3,231 |
| I2025 | On | 02/02/2017 | Bond Future | 130.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 130.00 | Put | | | 3,273.82000 | 3.27382 | 3,363,340 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 130.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 130.01 | Put | | | 3,283.82000 | 3.28382 | 3,373,340 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2025 | On | 02/02/2017 | Bond Future | 129.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/02/2017 | Bond Future | 129.99 | Put | | | 3,263.82000 | 3.26382 | 3,353,340 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.57 | Put | | | 3,404.03000 | 3.40403 | 3,496,870 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.58 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.58 | Put | | | 3,414.03000 | 3.41403 | 3,506,870 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.56 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.56 | Put | | | 3,394.03000 | 3.39403 | 3,486,870 | | 0.00 | 0 | 0 |
| I2025 | On | 04/05/2017 | Bond Future | 132.57 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.96 | Put | | | 3,569.56000 | 3.56956 | 3,674,690 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.97 | Put | | | 3,579.56000 | 3.57956 | 3,684,690 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.98 | Put | | | 3,589.56000 | 3.58956 | 3,694,690 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.97 | Put | | | 0.00000 | 0.00000 | 18,740 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Call | | | 81.59000 | 0.08159 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Put | | | 0.00000 | 0.00000 | 28,740 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.96 | Call | | | 101.59000 | 0.10159 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.96 | Put | | | 0.00000 | 0.00000 | 8,740 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.97 | Call | | | 91.59000 | 0.09159 | 0,000 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 3,231 |
| I2033 | On | 02/02/2017 | Bond Future | | | 105.95610 | 105.95610 | 105.95264 | 105.95264 | | | 0.00 | 0 | 6,033 |
| I2033 | On | 04/05/2017 | Bond Future | | | 106.95413 | 106.95413 | 106.95194 | 106.95194 | | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | | | 109.07355 | 109.07355 | 109.07078 | 109.07078 | | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | | | 110.21469 | 110.21469 | 110.22223 | 110.22223 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,033 |
| I2033 | On | 02/02/2017 | Bond Future | 109.71 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.71 | Put | | | 3,757.36000 | 3.75736 | 3,753,900 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.72 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.72 | Put | | | 3,767.36000 | 3.76736 | 3,763,900 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.70 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/02/2017 | Bond Future | 109.70 | Put | | | 3,747.36000 | 3.74736 | 3,743,900 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.84 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.84 | Put | | | 3,888.06000 | 3.88806 | 3,885,870 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.85 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.85 | Put | | | 3,898.06000 | 3.89806 | 3,895,870 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.83 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 04/05/2017 | Bond Future | 110.83 | Put | | | 3,878.06000 | 3.87806 | 3,875,870 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.12 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2033 | On | 03/08/2017 | Bond Future | 113.12 | Put | | | 4,049.22000 | 4.04922 | 4,046,450 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.13 | Put | | | 4,059.22000 | 4.05922 | 4,056,450 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.14 | Put | | | 4,069.22000 | 4.06922 | 4,066,450 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Call | | | 142.23000 | 0.14223 | 134,690 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Call | | | 132.23000 | 0.13223 | 124,690 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Call | | | 152.23000 | 0.15223 | 144,690 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,033 |
| I2038 | On | 02/02/2017 | Bond Future | | | 130.63264 | 130.63264 | 130.62871 | 130.62871 | | | 101,762,826.56 | 779 | 21,946 |
| I2038 | On | 04/05/2017 | Bond Future | | | 133.14590 | 133.14590 | 133.14370 | 133.14370 | | | 107,182,449.50 | 805 | 805 |
| I2038 | On | 03/08/2017 | Bond Future | | | 134.27070 | 134.27070 | 134.28012 | 134.28012 | | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | | | 137.01810 | 137.01810 | 137.03096 | 137.03096 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 208,945,276.06 | 1,584 | 22,751 |
| I2038 | On | 02/02/2017 | Bond Future | 137.05 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.05 | Put | | | 6,421.29000 | 6.42129 | 6,417,360 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.06 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.06 | Put | | | 6,431.29000 | 6.43129 | 6,427,360 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/02/2017 | Bond Future | 137.07 | Put | | | 6,441.29000 | 6.44129 | 6,437,360 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.77 | Put | | | 6,626.30000 | 6.62630 | 6,624,100 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.78 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.78 | Put | | | 6,636.30000 | 6.63630 | 6,634,100 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.79 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.79 | Put | | | 6,646.30000 | 6.64630 | 6,644,100 | | 0.00 | 0 | 0 |
| I2038 | On | 04/05/2017 | Bond Future | 139.77 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.18 | Put | | | 6,899.88000 | 6.89988 | 6,909,300 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.16 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.16 | Put | | | 6,879.88000 | 6.87988 | 6,889,300 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | Put | | | 6,889.88000 | 6.88988 | 6,899,300 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.18 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Call | | | 230.96000 | 0.23096 | 218,100 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.81 | Call | | | 220.96000 | 0.22096 | 208,100 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.81 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2038 | On | 02/11/2017 | Bond Future | 136.82 | Call | | | 210.96000 | 0.21096 | 198,100 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.82 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 208,945,276.06 | 1,584 | 22,751 |
| I2046 | On | 02/02/2017 | Bond Future | | | 131.63506 | 131.63506 | 131.63122 | 131.63122 | | | 154,013,020.20 | 1,170 | 18,568 |
| I2046 | On | 04/05/2017 | Bond Future | | | 132.63762 | 132.63762 | 132.63509 | 132.63509 | | | 132,637,620.00 | 1,000 | 1,450 |
| I2046 | On | 03/08/2017 | Bond Future | | | 135.26594 | 135.26594 | 135.26288 | 135.26288 | | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | | | 136.42928 | 136.42928 | 136.43914 | 136.43914 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 286,650,640.20 | 2,170 | 20,018 |
| I2046 | On | 02/02/2017 | Bond Future | 137.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.13 | Put | | | 5,498.78000 | 5.49878 | 5,494,940 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.14 | Put | | | 5,508.78000 | 5.50878 | 5,504,940 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.15 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/02/2017 | Bond Future | 137.15 | Put | | | 5,518.78000 | 5.51878 | 5,514,940 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.32 | Put | | | 5,684.91000 | 5.68491 | 5,682,380 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.33 | Put | | | 5,694.91000 | 5.69491 | 5,692,380 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 04/05/2017 | Bond Future | 138.34 | Put | | | 5,704.91000 | 5.70491 | 5,702,380 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.17 | Put | | | 5,907.12000 | 5.90712 | 5,904,060 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.18 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.18 | Put | | | 5,917.12000 | 5.91712 | 5,914,060 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.19 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.19 | Put | | | 5,927.12000 | 5.92712 | 5,924,060 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.32 | Call | | | 119.14000 | 0.11914 | 109,280 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.30 | Call | | | 139.14000 | 0.13914 | 129,280 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.31 | Call | | | 129.14000 | 0.12914 | 119,280 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 286,650,640.20 | 2,170 | 20,018 |
| I2050 | On | 02/02/2017 | Bond Future | | | 139.26059 | 139.26059 | 139.25606 | 139.25606 | | | 14,900,883.13 | 107 | 25,127 |
| I2050 | On | 04/05/2017 | Bond Future | | | 141.93969 | 141.93969 | 141.93704 | 141.93704 | | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | | | 143.07339 | 143.07339 | 143.08483 | 143.08483 | | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | | | 146.00096 | 146.00096 | 146.01617 | 146.01617 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 14,900,883.13 | 107 | 25,127 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| I2050 | On | 02/02/2017 | Bond Future | 144.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.96 | Put | | | 5,703.94000 | 5.70394 | 5,699,410 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.97 | Put | | | 5,713.94000 | 5.71394 | 5,709,410 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/02/2017 | Bond Future | 144.98 | Put | | | 5,723.94000 | 5.72394 | 5,719,410 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.83 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.83 | Put | | | 5,892.96000 | 5.89296 | 5,890,310 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.84 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.84 | Put | | | 5,902.96000 | 5.90296 | 5,900,310 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.85 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 04/05/2017 | Bond Future | 147.85 | Put | | | 5,912.96000 | 5.91296 | 5,910,310 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.24 | Put | | | 6,155.17000 | 6.15517 | 6,166,610 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.22 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.22 | Put | | | 6,135.17000 | 6.13517 | 6,146,610 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.23 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.23 | Put | | | 6,145.17000 | 6.14517 | 6,156,610 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.65 | Call | | | 1,366.17000 | 1.36617 | 1,350,960 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.65 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.66 | Call | | | 1,356.17000 | 1.35617 | 1,340,960 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.66 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.67 | Call | | | 1,346.17000 | 1.34617 | 1,330,960 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 14,900,883.13 | 107 | 25,127 |
| R186 | On | 02/02/2017 | Bond Future | | | 8.66714 | 113.35586 | 8.64838 | 113.48848 | | 8.94 | 2,833,896.50 | 25 | 114,433 |
| R186 | On | 04/05/2017 | Bond Future | | | 8.70414 | 115.52970 | 8.68440 | 115.66634 | | 8.69 | 0.00 | 0 | 360 |
| R186 | On | 03/08/2017 | Bond Future | | | 8.73260 | 112.50765 | 8.71212 | 112.64649 | | 8.99 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | | | 8.75067 | 114.80421 | 8.72894 | 114.94853 | | 8.74 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 2,833,896.50 | 25 | 114,793 |
| R186 | On | 02/02/2017 | Bond Future | 8.37 | Call | | | 199.16000 | 0.19916 | 158,040 | 8.82 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 8.37 | Put | | | 2,192.07000 | 2.19207 | 2,283,570 | 8.82 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Call | | | 287.01000 | 0.28701 | 234,470 | 8.84 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 8.43 | Put | | | 1,846.39000 | 1.84639 | 1,926,470 | 8.84 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.60 | Call | | | 688.42000 | 0.68842 | 601,010 | 8.89 | 0.00 | 0 | 7,000 |
| R186 | On | 02/02/2017 | Bond Future | 8.62 | Call | | | 752.22000 | 0.75222 | 660,920 | 8.90 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 8.62 | Put | | | 953.24000 | 0.95324 | 994,560 | 8.90 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Call | | | 1,438.70000 | 1.43870 | 1,321,700 | 8.96 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.79 | Put | | | 442.76000 | 0.44276 | 458,380 | 8.96 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Call | | | 1,486.64000 | 1.48664 | 1,368,720 | 8.97 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.50 | Put | | | 2.40000 | 0.00240 | 2,200 | 9.38 | 0.00 | 0 | 13,500 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Call | | | 1,535.35000 | 1.53535 | 1,416,550 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.81 | Put | | | 399.72000 | 0.39972 | 413,540 | 8.98 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.87 | Call | | | 1,842.66000 | 1.84266 | 1,719,530 | 9.01 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.87 | Put | | | 289.38000 | 0.28938 | 298,870 | 9.01 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Call | | | 2,005.26000 | 2.00526 | 1,880,470 | 9.03 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.60 | Put | | | 1,031.40000 | 1.03140 | 1,076,610 | 8.89 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.95 | Call | | | 2,287.88000 | 2.28788 | 2,160,870 | 9.06 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.95 | Put | | | 181.01000 | 0.18101 | 186,620 | 9.06 | 0.00 | 0 | 2,546 |
| R186 | On | 02/02/2017 | Bond Future | 9.02 | Call | | | 2,704.21000 | 2.70421 | 2,574,750 | 9.10 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.02 | Put | | | 116.01000 | 0.11601 | 119,170 | 9.10 | 0.00 | 0 | 500 |
| R186 | On | 02/02/2017 | Bond Future | 9.10 | Call | | | 3,202.31000 | 3.20231 | 3,070,590 | 9.15 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.80 | Put | | | 420.83000 | 0.42083 | 435,530 | 8.97 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 8.00 | Put | | | 4,725.55000 | 4.72555 | 4,854,430 | 8.70 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 5,158.22000 | 5.15822 | 5,025,250 | 9.32 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 6.09000 | 0.00609 | 5,740 | 9.32 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 9.50 | Call | | | 5,815.74000 | 5.81574 | 5,682,920 | 9.38 | 0.00 | 0 | 0 |
| R186 | On | 02/02/2017 | Bond Future | 9.10 | Put | | | 67.49000 | 0.06749 | 68,390 | 9.15 | 0.00 | 0 | 2,546 |
| R186 | On | 02/02/2017 | Bond Future | 8.90 | Put | | | 243.94000 | 0.24394 | 251,770 | 9.03 | 0.00 | 0 | 750 |
| R186 | On | 02/02/2017 | Bond Future | 8.00 | Call | | | 9.73000 | 0.00973 | 5,990 | 8.70 | 0.00 | 0 | 7,000 |
| R186 | On | 04/05/2017 | Bond Future | 8.98 | Put | | | 1,318.65000 | 1.31865 | 1,358,230 | 8.82 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.44 | Call | | | 1,427.97000 | 1.42797 | 1,352,580 | 8.59 | 0.00 | 0 | 500 |
| R186 | On | 04/05/2017 | Bond Future | 8.44 | Put | | | 3,138.38000 | 3.13838 | 3,199,630 | 8.59 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Call | | | 2,960.65000 | 2.96065 | 2,862,830 | 8.77 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.89 | Put | | | 1,548.42000 | 1.54842 | 1,587,240 | 8.77 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Call | | | 3,001.87000 | 3.00187 | 2,904,170 | 8.77 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.91 | Call | | | 3,043.39000 | 3.04339 | 2,945,800 | 8.78 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.91 | Put | | | 1,495.07000 | 1.49507 | 1,534,120 | 8.78 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.94 | Call | | | 3,169.44000 | 3.16944 | 3,071,940 | 8.80 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.94 | Put | | | 1,417.40000 | 1.41740 | 1,456,540 | 8.80 | 0.00 | 0 | 500 |
| R186 | On | 04/05/2017 | Bond Future | 8.98 | Call | | | 3,341.53000 | 3.34153 | 3,244,470 | 8.82 | 0.00 | 0 | 0 |
| R186 | On | 04/05/2017 | Bond Future | 8.90 | Put | | | 1,521.57000 | 1.52157 | 1,560,510 | 8.77 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Call | | | 3,710.13000 | 3.71013 | 3,612,110 | 9.08 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Put | | | 2,378.25000 | 2.37825 | 2,419,070 | 9.08 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Call | | | 3,748.40000 | 3.74840 | 3,650,570 | 9.09 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Put | | | 2,349.78000 | 2.34978 | 2,390,790 | 9.09 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Call | | | 3,787.19000 | 3.78719 | 3,689,560 | 9.09 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Put | | | 2,321.88000 | 2.32188 | 2,363,090 | 9.09 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Call | | | 998.15000 | 0.99815 | 3,971,180 | 8.71 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Put | | | 0.00000 | 0.00000 | 3,117,350 | 8.71 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Call | | | 1,063.80000 | 1.06380 | 4,006,820 | 8.71 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Put | | | 0.00000 | 0.00000 | 3,087,340 | 8.71 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Call | | | 1,129.40000 | 1.12940 | 4,042,630 | 8.71 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Put | | | 0.00000 | 0.00000 | 3,057,550 | 8.71 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 37,842 |
| Total For R186 | | | | | | | | | | | | 2,833,896.50 | 25 | 152,635 |
| R197 | On | 02/02/2017 | Bond Future | | | 294.66033 | 294.66033 | 294.47898 | 294.47898 | | | 0.00 | 0 | 1,226 |
| R197 | On | 04/05/2017 | Bond Future | | | 300.32946 | 300.32946 | 300.14811 | 300.14811 | | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | | | 299.32602 | 299.32602 | 299.18623 | 299.18623 | | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | | | 305.45147 | 305.45147 | 305.31577 | 305.31577 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 1,226 |
| R197 | On | 02/02/2017 | Bond Future | 302.57 | Put | | | 8,091.02000 | 8.09102 | 7,909,670 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.58 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.58 | Put | | | 8,101.02000 | 8.10102 | 7,919,670 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.59 | Put | | | 8,111.02000 | 8.11102 | 7,929,670 | | 0.00 | 0 | 0 |
| R197 | On | 02/02/2017 | Bond Future | 302.57 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.60 | Put | | | 8,451.89000 | 8.45189 | 8,270,540 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.58 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.58 | Put | | | 8,431.89000 | 8.43189 | 8,250,540 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.59 | Put | | | 8,441.89000 | 8.44189 | 8,260,540 | | 0.00 | 0 | 0 |
| R197 | On | 04/05/2017 | Bond Future | 308.60 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.05 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.05 | Put | | | 8,863.77000 | 8.86377 | 8,723,980 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.06 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.06 | Put | | | 8,873.77000 | 8.87377 | 8,733,980 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.07 | Put | | | 8,883.77000 | 8.88377 | 8,743,980 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.15 | Call | | | 165.77000 | 0.16577 | 301,470 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Call | | | 155.77000 | 0.15577 | 291,470 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.17 | Call | | | 145.77000 | 0.14577 | 281,470 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.17 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 1,226 |
| R202 | On | 02/02/2017 | Bond Future | | | 242.87583 | 242.87583 | 242.54976 | 242.54976 | | | 448,348,782.18 | 1,846 | 34,602 |
| R202 | On | 04/05/2017 | Bond Future | | | 247.54867 | 247.54867 | 247.21928 | 247.21928 | | | 432,219,977.82 | 1,746 | 1,746 |
| R202 | On | 03/08/2017 | Bond Future | | | 248.75984 | 248.75984 | 248.44762 | 248.44762 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R202 | On | 02/11/2017 | Bond Future | | | 253.85026 | 253.85026 | 253.53724 | 253.53724 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 880,568,760.00 | 3,592 | 36,348 |
| R202 | On | 02/02/2017 | Bond Future | 251.72 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.72 | Put | | | 9,170.24000 | 9.17024 | 8,844,170 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.73 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.73 | Put | | | 9,180.24000 | 9.18024 | 8,854,170 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/02/2017 | Bond Future | 251.74 | Put | | | 9,190.24000 | 9.19024 | 8,864,170 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.72 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.72 | Put | | | 9,500.72000 | 9.50072 | 9,171,330 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.73 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.73 | Put | | | 9,510.72000 | 9.51072 | 9,181,330 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.71 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 04/05/2017 | Bond Future | 256.71 | Put | | | 9,490.72000 | 9.49072 | 9,161,330 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.35 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.35 | Put | | | 9,902.38000 | 9.90238 | 9,590,160 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.36 | Put | | | 9,912.38000 | 9.91238 | 9,600,160 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.37 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.37 | Put | | | 9,922.38000 | 9.92238 | 9,610,160 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Put | | | 372.76000 | 0.37276 | 59,740 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Put | | | 352.76000 | 0.35276 | 39,740 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.90 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.90 | Put | | | 362.76000 | 0.36276 | 49,740 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 880,568,760.00 | 3,592 | 36,348 |
| R2023 | On | 02/02/2017 | Bond Future | | | 8.34234 | 100.64451 | 8.32859 | 100.70780 | | 6.33 | 225,946,924.95 | 2,245 | 16,632 |
| R2023 | On | 04/05/2017 | Bond Future | | | 8.37128 | 98.64260 | 8.35652 | 98.70832 | | 6.34 | 221,452,637.00 | 2,245 | 2,245 |
| R2023 | On | 03/08/2017 | Bond Future | | | 8.38801 | 100.59145 | 8.37251 | 100.65812 | | 6.13 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | | | 8.39672 | 98.71071 | 8.37977 | 98.78103 | | 6.06 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 447,399,561.95 | 4,490 | 18,877 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Call | | | 2,386.58000 | 2.38658 | 2,321,820 | 6.46 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.85 | Put | | | 21.69000 | 0.02169 | 20,220 | 6.46 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Call | | | 2,429.55000 | 2.42955 | 2,364,850 | 6.46 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.86 | Put | | | 20.01000 | 0.02001 | 18,600 | 6.46 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Call | | | 2,343.69000 | 2.34369 | 2,278,890 | 6.46 | 0.00 | 0 | 0 |
| R2023 | On | 02/02/2017 | Bond Future | 8.84 | Put | | | 23.48000 | 0.02348 | 21,970 | 6.46 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Put | | | 907.29000 | 0.90729 | 915,890 | 6.37 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2023 | On | 04/05/2017 | Bond Future | 8.60 | Call | | | 1,967.92000 | 1.96792 | 1,910,940 | 6.38 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.60 | Put | | | 890.76000 | 0.89076 | 899,500 | 6.38 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Call | | | 1,995.54000 | 1.99554 | 1,938,710 | 6.38 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.61 | Put | | | 874.45000 | 0.87445 | 883,340 | 6.38 | 0.00 | 0 | 0 |
| R2023 | On | 04/05/2017 | Bond Future | 8.59 | Call | | | 1,940.50000 | 1.94050 | 1,883,380 | 6.37 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Call | | | 2,303.31000 | 2.30331 | 2,247,480 | 6.16 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Put | | | 1,415.56000 | 1.41556 | 1,426,400 | 6.16 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Call | | | 2,328.41000 | 2.32841 | 2,272,380 | 6.16 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Put | | | 1,398.12000 | 1.39812 | 1,408,760 | 6.16 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Call | | | 2,353.37000 | 2.35337 | 2,297,410 | 6.16 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Put | | | 1,380.57000 | 1.38057 | 1,391,280 | 6.16 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Put | | | 0.00000 | 0.00000 | 1,781,040 | 6.08 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Call | | | 826.74000 | 0.82674 | 2,520,120 | 6.09 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Put | | | 0.00000 | 0.00000 | 1,763,700 | 6.09 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Call | | | 744.55000 | 0.74455 | 2,473,090 | 6.08 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Put | | | 0.00000 | 0.00000 | 1,798,860 | 6.08 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Call | | | 785.65000 | 0.78565 | 2,496,370 | 6.08 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 447,399,561.95 | 4,490 | 18,877 |
| R203 | On | 02/02/2017 | Bond Future | | | 7.71476 | 103.59985 | 7.71180 | 103.60157 | | 0.61 | 66,200,304.15 | 639 | 26,596 |
| R203 | On | 04/05/2017 | Bond Future | | | 7.56389 | 101.41394 | 7.55536 | 101.41691 | | 0.39 | 64,803,507.66 | 639 | 620 |
| Total R203 Future | | | | | | | | | | | | 131,003,811.81 | 1,278 | 27,216 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Call | | | 55.11000 | 0.05511 | 52,550 | 0.61 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.72 | Put | | | 50.36000 | 0.05036 | 49,520 | 0.61 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Call | | | 49.28000 | 0.04928 | 46,790 | 0.61 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.70 | Put | | | 56.10000 | 0.05610 | 55,330 | 0.61 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Call | | | 52.10000 | 0.05210 | 49,570 | 0.61 | 0.00 | 0 | 0 |
| R203 | On | 02/02/2017 | Bond Future | 7.71 | Put | | | 53.14000 | 0.05314 | 52,330 | 0.61 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Call | | | 13.68000 | 0.01368 | 12,630 | 0.37 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.91 | Put | | | 239.49000 | 0.23949 | 241,410 | 0.37 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Call | | | 14.15000 | 0.01415 | 13,190 | 0.37 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.92 | Put | | | 236.45000 | 0.23645 | 238,460 | 0.37 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Call | | | 14.64000 | 0.01464 | 13,660 | 0.37 | 0.00 | 0 | 0 |
| R203 | On | 04/05/2017 | Bond Future | 6.93 | Put | | | 233.43000 | 0.23343 | 235,420 | 0.37 | 0.00 | 0 | 0 |
| Total R203 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | | | 131,003,811.81 | 1,278 | 27,216 |
| R2030 | On | 02/02/2017 | Bond Future | | | 9.08776 | 91.95814 | 9.07938 | 92.01766 | | | 0.00 | 0 | 23,005 |
| R2030 | On | 04/05/2017 | Bond Future | | | 9.13251 | 93.72167 | 9.12367 | 93.78359 | | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | | | 9.17188 | 91.56624 | 9.16278 | 91.62908 | | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | | | 9.19883 | 93.43550 | 9.18911 | 93.50180 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total R2030 Future | | | | | | | | | 0.00 | 0 | 23,005 |
| R2030 On 02/02/2017 Bond Future | 9.29 | Call | | | 1,479.98000 | 1.47998 | 1,420,460 | | 0.00 | 0 | 0 |
| R2030 On 02/02/2017 Bond Future | 9.29 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 02/02/2017 Bond Future | 9.30 | Call | | | 1,549.42000 | 1.54942 | 1,489,900 | | 0.00 | 0 | 0 |
| R2030 On 02/02/2017 Bond Future | 9.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 02/02/2017 Bond Future | 9.31 | Call | | | 1,618.79000 | 1.61879 | 1,559,270 | | 0.00 | 0 | 0 |
| R2030 On 02/02/2017 Bond Future | 9.31 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 04/05/2017 Bond Future | 9.33 | Call | | | 1,430.26000 | 1.43026 | 1,368,340 | | 0.00 | 0 | 0 |
| R2030 On 04/05/2017 Bond Future | 9.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 04/05/2017 Bond Future | 9.34 | Call | | | 1,498.79000 | 1.49879 | 1,436,870 | | 0.00 | 0 | 0 |
| R2030 On 04/05/2017 Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 04/05/2017 Bond Future | 9.32 | Call | | | 1,361.66000 | 1.36166 | 1,299,740 | | 0.00 | 0 | 0 |
| R2030 On 04/05/2017 Bond Future | 9.32 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.35 | Call | | | 1,280.97000 | 1.28097 | 1,218,130 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.33 | Call | | | 1,145.31000 | 1.14531 | 1,082,470 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 03/08/2017 Bond Future | 9.34 | Call | | | 1,213.18000 | 1.21318 | 1,150,340 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.36 | Call | | | 1,155.96000 | 1.15596 | 1,089,660 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.34 | Call | | | 1,021.72000 | 1.02172 | 955,420 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.35 | Call | | | 1,088.88000 | 1.08888 | 1,022,580 | | 0.00 | 0 | 0 |
| R2030 On 02/11/2017 Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 23,005 |
| R2032 On 02/02/2017 Bond Future | | | 9.21324 | 95.14521 | 9.20479 | 95.20966 | | 12.35 | 0.00 | 0 | 19,304 |
| R2032 On 04/05/2017 Bond Future | | | 9.25709 | 92.81107 | 9.24823 | 92.87782 | | 12.65 | 0.00 | 0 | 0 |
| R2032 On 03/08/2017 Bond Future | | | 9.29437 | 94.64486 | 9.28527 | 94.71263 | | 12.57 | 0.00 | 0 | 0 |
| R2032 On 02/11/2017 Bond Future | | | 9.32571 | 92.41663 | 9.31603 | 92.48792 | | 12.85 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 19,304 |
| R2032 On 02/02/2017 Bond Future | 9.51 | Call | | | 2,519.94000 | 2.51994 | 2,441,030 | 12.36 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.51 | Put | | | 232.65000 | 0.23265 | 218,190 | 12.36 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.52 | Call | | | 2,580.95000 | 2.58095 | 2,502,270 | 12.36 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.52 | Put | | | 220.11000 | 0.22011 | 205,880 | 12.36 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.53 | Call | | | 2,642.47000 | 2.64247 | 2,564,050 | 12.37 | 0.00 | 0 | 0 |
| R2032 On 02/02/2017 Bond Future | 9.53 | Put | | | 208.17000 | 0.20817 | 194,200 | 12.37 | 0.00 | 0 | 0 |
| R2032 On 04/05/2017 Bond Future | 9.44 | Call | | | 3,316.86000 | 3.31686 | 3,240,440 | 12.63 | 0.00 | 0 | 0 |
| R2032 On 04/05/2017 Bond Future | 9.44 | Put | | | 1,887.53000 | 1.88753 | 1,877,860 | 12.63 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Call | | | 3,360.18000 | 3.36018 | 3,283,560 | 12.63 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.45 | Put | | | 1,857.20000 | 1.85720 | 1,847,330 | 12.63 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 3,403.78000 | 3.40378 | 3,326,980 | 12.63 | 0.00 | 0 | 0 |
| R2032 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 1,827.23000 | 1.82723 | 1,817,180 | 12.63 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 4,065.95000 | 4.06595 | 3,983,250 | 12.54 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 2,996.55000 | 2.99655 | 2,981,620 | 12.54 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 4,105.97000 | 4.10597 | 4,023,100 | 12.55 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 2,963.34000 | 2.96334 | 2,948,240 | 12.55 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 4,146.18000 | 4.14618 | 4,063,160 | 12.55 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 2,930.41000 | 2.93041 | 2,915,160 | 12.55 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Call | | | 1,197.01000 | 1.19701 | 4,764,780 | 12.84 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Put | | | 0.00000 | 0.00000 | 3,639,060 | 12.84 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Call | | | 1,269.28000 | 1.26928 | 4,803,760 | 12.85 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Put | | | 0.00000 | 0.00000 | 3,605,770 | 12.85 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Call | | | 1,341.48000 | 1.34148 | 4,842,890 | 12.85 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 3,572,700 | 12.85 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 19,304 |
| R2035 | On | 02/02/2017 | Bond Future | | | 9.32865 | 99.98648 | 9.32029 | 100.05671 | | | 0.00 | 0 | 7,756 |
| R2035 | On | 04/05/2017 | Bond Future | | | 9.37174 | 97.40117 | 9.36298 | 97.47397 | | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | | | 9.40896 | 99.32556 | 9.39998 | 99.39943 | | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | | | 9.44272 | 96.84802 | 9.43319 | 96.92566 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 7,756 |
| R2035 | On | 02/02/2017 | Bond Future | 9.50 | Call | | | 1,492.59000 | 1.49259 | 1,422,360 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.51 | Call | | | 1,574.60000 | 1.57460 | 1,504,370 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.52 | Call | | | 1,656.51000 | 1.65651 | 1,586,280 | | 0.00 | 0 | 0 |
| R2035 | On | 02/02/2017 | Bond Future | 9.52 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.53 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.54 | Call | | | 1,455.08000 | 1.45508 | 1,382,280 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.54 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.55 | Call | | | 1,536.27000 | 1.53627 | 1,463,470 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.55 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 04/05/2017 | Bond Future | 9.53 | Call | | | 1,373.78000 | 1.37378 | 1,300,980 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Call | | | 817.91000 | 0.81791 | 744,040 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 899.10000 | 0.89910 | 825,230 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 980.18000 | 0.98018 | 906,310 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 1,265.52000 | 1.26552 | 1,187,880 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 1,345.36000 | 1.34536 | 1,267,720 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Call | | | 1,425.10000 | 1.42510 | 1,347,460 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 7,756 |
| R2037 | On | 02/02/2017 | Bond Future | | | 9.38285 | 92.25776 | 9.38459 | 92.24315 | | 14.46 | 0.00 | 0 | 47,873 |
| R2037 | On | 04/05/2017 | Bond Future | | | 9.42866 | 94.02699 | 9.43029 | 94.01344 | | 14.22 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | | | 9.47000 | 91.62718 | 9.47172 | 91.61302 | | 14.81 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | | | 9.50056 | 93.49777 | 9.50206 | 93.48553 | | 14.54 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 47,873 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 321.52000 | 0.32152 | 298,210 | 14.59 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 2,653.32000 | 2.65332 | 2,645,450 | 14.60 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 305.13000 | 0.30513 | 282,650 | 14.60 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 2,718.12000 | 2.71812 | 2,711,060 | 14.61 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 289.37000 | 0.28937 | 267,700 | 14.61 | 0.00 | 0 | 0 |
| R2037 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 2,589.03000 | 2.58903 | 2,580,330 | 14.59 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Put | | | 2,227.16000 | 2.22716 | 2,220,250 | 14.30 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Call | | | 3,528.50000 | 3.52850 | 3,533,440 | 14.29 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.58 | Put | | | 2,297.35000 | 2.29735 | 2,288,740 | 14.29 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Call | | | 3,574.42000 | 3.57442 | 3,580,410 | 14.30 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.59 | Put | | | 2,261.95000 | 2.26195 | 2,254,390 | 14.30 | 0.00 | 0 | 0 |
| R2037 | On | 04/05/2017 | Bond Future | 9.60 | Call | | | 3,620.83000 | 3.62083 | 3,627,470 | 14.30 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 4,430.64000 | 4.43064 | 4,438,900 | 14.88 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 3,546.47000 | 3.54647 | 3,540,570 | 14.88 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 4,345.41000 | 4.34541 | 4,351,450 | 14.86 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 3,623.55000 | 3.62355 | 3,615,430 | 14.86 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 4,387.79000 | 4.38779 | 4,395,210 | 14.87 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 3,584.72000 | 3.58472 | 3,577,980 | 14.87 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 1,195.25000 | 1.19525 | 5,396,640 | 14.50 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 0.00000 | 0.00000 | 4,189,150 | 14.50 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,275.17000 | 1.27517 | 5,439,180 | 14.50 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 0.00000 | 0.00000 | 4,151,770 | 14.50 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 1,354.97000 | 1.35497 | 5,482,190 | 14.51 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 0.00000 | 0.00000 | 4,114,980 | 14.51 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 47,873 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R204 | On | 02/02/2017 | Bond Future | | | 7.77550 | 101.42365 | 7.77645 | 101.42202 | | 1.89 | 2,839,862.20 | 28 | 30,150 |
| R204 | On | 04/05/2017 | Bond Future | | | 7.78064 | 103.36871 | 7.78093 | 103.36827 | | 1.66 | 2,894,323.88 | 28 | 28 |
| R204 | On | 03/08/2017 | Bond Future | | | 7.73752 | 101.36935 | 7.73816 | 101.36853 | | 1.55 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | | | 7.60764 | 103.43840 | 7.60620 | 103.43993 | | 1.29 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 5,734,186.08 | 56 | 30,178 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Call | | | 861.13000 | 0.86113 | 862,340 | 1.96 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.28 | Put | | | 2.76000 | 0.00276 | 2,340 | 1.96 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Call | | | 877.79000 | 0.87779 | 879,030 | 1.97 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.29 | Put | | | 2.47000 | 0.00247 | 2,080 | 1.97 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Call | | | 894.47000 | 0.89447 | 895,740 | 1.97 | 0.00 | 0 | 0 |
| R204 | On | 02/02/2017 | Bond Future | 8.30 | Put | | | 2.21000 | 0.00221 | 1,850 | 1.97 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Call | | | 468.84000 | 0.46884 | 468,690 | 1.68 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.90 | Put | | | 290.65000 | 0.29065 | 290,060 | 1.68 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Call | | | 477.69000 | 0.47769 | 477,540 | 1.68 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.91 | Put | | | 284.55000 | 0.28455 | 283,960 | 1.68 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Call | | | 486.62000 | 0.48662 | 486,470 | 1.68 | 0.00 | 0 | 0 |
| R204 | On | 04/05/2017 | Bond Future | 7.92 | Put | | | 278.54000 | 0.27854 | 277,950 | 1.68 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Call | | | 469.25000 | 0.46925 | 462,560 | 1.53 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Put | | | 454.09000 | 0.45409 | 446,580 | 1.53 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Call | | | 476.02000 | 0.47602 | 469,330 | 1.53 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Put | | | 448.06000 | 0.44806 | 440,550 | 1.53 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Call | | | 482.83000 | 0.48283 | 476,150 | 1.53 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Put | | | 442.08000 | 0.44208 | 434,580 | 1.53 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Call | | | 141.64000 | 0.14164 | 545,530 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Put | | | 0.00000 | 0.00000 | 405,420 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Call | | | 152.22000 | 0.15222 | 551,670 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Put | | | 0.00000 | 0.00000 | 400,980 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Call | | | 162.79000 | 0.16279 | 557,850 | 1.29 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Put | | | 0.00000 | 0.00000 | 396,590 | 1.29 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 5,734,186.08 | 56 | 30,178 |
| R2040 | On | 02/02/2017 | Bond Future | | | 9.39767 | 96.45144 | 9.39433 | 96.48173 | | 15.16 | 0.00 | 0 | 8,238 |
| R2040 | On | 04/05/2017 | Bond Future | | | 9.44236 | 98.30121 | 9.43879 | 98.33329 | | 14.91 | 0.00 | 0 | 320 |
| R2040 | On | 03/08/2017 | Bond Future | | | 9.48270 | 95.73534 | 9.47905 | 95.76782 | | 15.53 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | | | 9.51254 | 97.68979 | 9.50853 | 97.72522 | | 15.24 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 8,558 |
| R2040 | On | 02/02/2017 | Bond Future | 9.60 | Put | | | 505.80000 | 0.50580 | 488,650 | 15.25 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.58 | Call | | | 2,216.75000 | 2.21675 | 2,168,430 | 15.23 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.58 | Put | | | 555.80000 | 0.55580 | 537,770 | 15.23 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.59 | Call | | | 2,279.39000 | 2.27939 | 2,231,540 | 15.24 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2040 | On | 02/02/2017 | Bond Future | 9.59 | Put | | | 530.31000 | 0.53031 | 512,750 | 15.24 | 0.00 | 0 | 0 |
| R2040 | On | 02/02/2017 | Bond Future | 9.60 | Call | | | 2,342.88000 | 2.34288 | 2,295,440 | 15.25 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Call | | | 4,007.01000 | 4.00701 | 3,995,670 | 15.01 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.62 | Put | | | 2,400.64000 | 2.40064 | 2,421,380 | 15.01 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Call | | | 4,057.39000 | 4.05739 | 4,046,710 | 15.02 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.63 | Put | | | 2,363.65000 | 2.36365 | 2,385,050 | 15.02 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Call | | | 4,108.29000 | 4.10829 | 4,098,250 | 15.03 | 0.00 | 0 | 0 |
| R2040 | On | 04/05/2017 | Bond Future | 9.64 | Put | | | 2,327.31000 | 2.32731 | 2,349,350 | 15.03 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 4,990.58000 | 4.99058 | 4,988,360 | 15.64 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 3,748.94000 | 3.74894 | 3,779,200 | 15.64 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 5,037.35000 | 5.03735 | 5,036,110 | 15.64 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 3,708.61000 | 3.70861 | 3,739,850 | 15.64 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Call | | | 4,943.74000 | 4.94374 | 4,940,550 | 15.63 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Put | | | 3,789.32000 | 3.78932 | 3,818,610 | 15.63 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 1,410.10000 | 1.41010 | 5,938,760 | 15.21 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 0.00000 | 0.00000 | 4,564,090 | 15.21 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 1,237.29000 | 1.23729 | 5,847,160 | 15.20 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 0.00000 | 0.00000 | 4,645,300 | 15.20 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,323.76000 | 1.32376 | 5,892,710 | 15.20 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 0.00000 | 0.00000 | 4,604,380 | 15.20 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 8,558 |
| R2044 | On | 02/02/2017 | Bond Future | | | 9.40235 | 93.80894 | 9.39895 | 93.84029 | | 15.90 | 0.00 | 0 | 20,374 |
| R2044 | On | 04/05/2017 | Bond Future | | | 9.44520 | 95.60791 | 9.44156 | 95.64118 | | 15.66 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | | | 9.48379 | 93.11412 | 9.48009 | 93.14766 | | 16.32 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | | | 9.51229 | 95.01506 | 9.50824 | 95.05153 | | 16.03 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 20,374 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 3,464.41000 | 3.46441 | 3,423,740 | 16.13 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 232.28000 | 0.23228 | 222,960 | 16.13 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 3,538.82000 | 3.53882 | 3,498,410 | 16.14 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 219.89000 | 0.21989 | 210,830 | 16.14 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 3,613.70000 | 3.61370 | 3,573,450 | 16.15 | 0.00 | 0 | 0 |
| R2044 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 208.11000 | 0.20811 | 199,210 | 16.15 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Call | | | 4,324.61000 | 4.32461 | 4,322,690 | 15.81 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.67 | Put | | | 2,274.90000 | 2.27490 | 2,306,250 | 15.81 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Call | | | 4,377.02000 | 4.37702 | 4,375,670 | 15.82 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.68 | Put | | | 2,239.33000 | 2.23933 | 2,271,250 | 15.82 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Call | | | 4,272.31000 | 4.27231 | 4,269,800 | 15.80 | 0.00 | 0 | 0 |
| R2044 | On | 04/05/2017 | Bond Future | 9.66 | Put | | | 2,310.71000 | 2.31071 | 2,341,470 | 15.80 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 3,826.51000 | 3.82651 | 3,868,090 | 16.43 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 5,127.78000 | 5.12778 | 5,137,280 | 16.44 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 3,785.34000 | 3.78534 | 3,828,380 | 16.44 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Call | | | 5,175.60000 | 5.17560 | 5,186,030 | 16.45 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Put | | | 3,744.78000 | 3.74478 | 3,788,750 | 16.45 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 5,080.43000 | 5.08043 | 5,088,470 | 16.43 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 1,438.21000 | 1.43821 | 6,070,430 | 15.99 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 0.00000 | 0.00000 | 4,668,690 | 15.99 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Call | | | 1,525.88000 | 1.52588 | 6,116,880 | 16.00 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Put | | | 0.00000 | 0.00000 | 4,627,470 | 16.00 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,350.40000 | 1.35040 | 6,023,800 | 15.99 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 0.00000 | 0.00000 | 4,709,870 | 15.99 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 20,374 |
| R2048 | On | 02/02/2017 | Bond Future | | | 9.39776 | 97.36214 | 9.39426 | 97.39524 | | 15.77 | 685,429,465.60 | 7,040 | 61,593 |
| R2048 | On | 04/05/2017 | Bond Future | | | 9.43656 | 94.78985 | 9.43283 | 94.82484 | | 16.28 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | | | 9.47011 | 96.66266 | 9.46632 | 96.69796 | | 16.22 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | | | 9.50050 | 94.19423 | 9.49637 | 94.23246 | | 16.68 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 685,429,465.60 | 7,040 | 61,593 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Call | | | 3,737.99000 | 3.73799 | 3,697,270 | 16.03 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.78 | Put | | | 210.41000 | 0.21041 | 202,790 | 16.03 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Call | | | 3,585.32000 | 3.58532 | 3,544,220 | 16.01 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.76 | Put | | | 234.82000 | 0.23482 | 226,820 | 16.01 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Call | | | 3,661.47000 | 3.66147 | 3,620,540 | 16.02 | 0.00 | 0 | 0 |
| R2048 | On | 02/02/2017 | Bond Future | 9.77 | Put | | | 222.35000 | 0.22235 | 214,520 | 16.02 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.65 | Call | | | 4,384.65000 | 4.38465 | 4,384,700 | 16.42 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.65 | Put | | | 2,384.84000 | 2.38484 | 2,419,880 | 16.42 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.66 | Call | | | 4,438.05000 | 4.43805 | 4,438,670 | 16.43 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.66 | Put | | | 2,347.98000 | 2.34798 | 2,383,590 | 16.43 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.67 | Call | | | 4,491.75000 | 4.49175 | 4,492,930 | 16.44 | 0.00 | 0 | 0 |
| R2048 | On | 04/05/2017 | Bond Future | 9.67 | Put | | | 2,311.58000 | 2.31158 | 2,347,750 | 16.44 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 5,002.61000 | 5.00261 | 5,015,430 | 16.28 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 4,136.84000 | 4.13684 | 4,184,960 | 16.28 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 5,050.27000 | 5.05027 | 5,064,340 | 16.28 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 4,092.92000 | 4.09292 | 4,142,290 | 16.28 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 5,098.42000 | 5.09842 | 5,113,730 | 16.29 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 4,049.65000 | 4.04965 | 4,100,260 | 16.29 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Call | | | 1,313.29000 | 1.31329 | 6,168,410 | 16.63 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Put | | | 0.00000 | 0.00000 | 4,893,350 | 16.63 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 1,403.51000 | 1.40351 | 6,215,950 | 16.63 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 0.00000 | 0.00000 | 4,850,670 | 16.63 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1.49357000 | 1.49357 | 6,263,630 | 16.64 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 0.00000 | 0.00000 | 4,808,290 | 16.64 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 685,429,465.60 | 7,040 | 61,593 |
| R207 | On | 02/02/2017 | Bond Future | | | 7.93675 | 98.68494 | 7.92781 | 98.70771 | | 3.06 | 5,822,411.46 | 59 | 74,774 |
| R207 | On | 04/05/2017 | Bond Future | | | 7.96111 | 100.57748 | 7.95074 | 100.60187 | | 2.80 | 2,112,127.08 | 21 | 21 |
| R207 | On | 03/08/2017 | Bond Future | | | 7.96017 | 98.92064 | 7.94880 | 98.94514 | | 2.77 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | | | 7.91360 | 100.93977 | 7.89965 | 100.96709 | | 2.52 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 7,934,538.54 | 80 | 74,795 |
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Call | | | 2,463.39000 | 2.46339 | 2,440,620 | 3.23 | 0.00 | 0 | 62 |
| R207 | On | 02/02/2017 | Bond Future | 8.91 | Put | | | 0.01000 | 0.00001 | 0,010 | 3.23 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Call | | | 3,224.97000 | 3.22497 | 3,202,200 | 3.25 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.22 | Put | | | 0.00000 | 0.00000 | 0,000 | 3.25 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Call | | | 3,249.41000 | 3.24941 | 3,226,640 | 3.25 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.23 | Put | | | 0.00000 | 0.00000 | 0,000 | 3.25 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Call | | | 3,273.84000 | 3.27384 | 3,251,070 | 3.25 | 0.00 | 0 | 0 |
| R207 | On | 02/02/2017 | Bond Future | 9.24 | Put | | | 0.00000 | 0.00000 | 0,000 | 3.25 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.22 | Call | | | 980.51000 | 0.98051 | 961,780 | 2.84 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.22 | Put | | | 349.48000 | 0.34948 | 355,140 | 2.84 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.20 | Call | | | 949.52000 | 0.94952 | 931,030 | 2.83 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.20 | Put | | | 365.19000 | 0.36519 | 371,090 | 2.83 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.21 | Call | | | 965.06000 | 0.96506 | 946,450 | 2.83 | 0.00 | 0 | 0 |
| R207 | On | 04/05/2017 | Bond Future | 8.21 | Put | | | 357.37000 | 0.35737 | 363,150 | 2.83 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Call | | | 1,377.10000 | 1.37710 | 1,358,590 | 2.83 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Put | | | 432.14000 | 0.43214 | 438,130 | 2.83 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Call | | | 1,391.99000 | 1.39199 | 1,373,400 | 2.83 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Put | | | 425.75000 | 0.42575 | 431,660 | 2.83 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Call | | | 1,406.96000 | 1.40696 | 1,388,290 | 2.84 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Put | | | 419.44000 | 0.41944 | 425,270 | 2.84 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Call | | | 1,097.07000 | 1.09707 | 1,080,320 | 2.80 | 0.00 | 0 | 51 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Put | | | 579.05000 | 0.57905 | 586,800 | 2.80 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Call | | | 274.50000 | 0.27450 | 1,032,110 | 2.53 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Put | | | 0.00000 | 0.00000 | 784,930 | 2.53 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Call | | | 294.02000 | 0.29402 | 1,043,380 | 2.53 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Put | | | 0.00000 | 0.00000 | 776,680 | 2.53 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Call | | | 254.97000 | 0.25497 | 1,020,910 | 2.53 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Put | | | 0.00000 | 0.00000 | 793,260 | 2.53 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 113 |
| Total For R207 | | | | | | | | | | | | 7,934,538.54 | 80 | 74,908 |
| R208 | On | 02/02/2017 | Bond Future | | | 8.05086 | 97.89038 | 8.04182 | 97.92085 | | 4.36 | 17,620,268.40 | 180 | 29,276 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R208 | On | 04/05/2017 | Bond Future | | | 8.07214 | 96.36498 | 8.06206 | 96.39723 | | 4.21 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | | | 8.07572 | 98.26896 | 8.06498 | 98.30148 | | 4.07 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | | | 8.05928 | 96.87086 | 8.04686 | 96.90630 | | 3.96 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 17,620,268.40 | 180 | 29,276 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Call | | | 1,996.09000 | 1.99609 | 1,964,600 | 4.45 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.64 | Put | | | 4.82000 | 0.00482 | 3,800 | 4.45 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Call | | | 2,028.49000 | 2.02849 | 1,997,080 | 4.46 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.65 | Put | | | 4.36000 | 0.00436 | 3,420 | 4.46 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Call | | | 1,963.71000 | 1.96371 | 1,932,150 | 4.45 | 0.00 | 0 | 0 |
| R208 | On | 02/02/2017 | Bond Future | 8.63 | Put | | | 5.31000 | 0.00531 | 4,220 | 4.45 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Call | | | 1,487.89000 | 1.48789 | 1,449,210 | 4.24 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.38 | Put | | | 477.02000 | 0.47702 | 470,590 | 4.24 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Call | | | 1,509.68000 | 1.50968 | 1,470,960 | 4.24 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.39 | Put | | | 467.23000 | 0.46723 | 460,760 | 4.24 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Call | | | 1,466.42000 | 1.46642 | 1,427,800 | 4.24 | 0.00 | 0 | 0 |
| R208 | On | 04/05/2017 | Bond Future | 8.37 | Put | | | 487.15000 | 0.48715 | 480,780 | 4.24 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Put | | | 873.92000 | 0.87392 | 864,490 | 4.08 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Call | | | 1,600.65000 | 1.60065 | 1,558,640 | 4.08 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Put | | | 862.16000 | 0.86216 | 852,670 | 4.08 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Call | | | 1,619.28000 | 1.61928 | 1,577,200 | 4.09 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Put | | | 850.80000 | 0.85080 | 841,240 | 4.09 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Call | | | 1,582.41000 | 1.58241 | 1,540,460 | 4.08 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Call | | | 379.01000 | 0.37901 | 1,530,850 | 3.95 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Put | | | 0.00000 | 0.00000 | 1,187,280 | 3.95 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Call | | | 407.41000 | 0.40741 | 1,546,730 | 3.95 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Put | | | 0.00000 | 0.00000 | 1,174,760 | 3.95 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Call | | | 435.79000 | 0.43579 | 1,562,680 | 3.95 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Put | | | 0.00000 | 0.00000 | 1,162,330 | 3.95 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 17,620,268.40 | 180 | 29,276 |
| R209 | On | 02/02/2017 | Bond Future | | | 9.28236 | 75.30131 | 9.27878 | 75.32648 | | 14.33 | 0.00 | 0 | 66,215 |
| R209 | On | 04/05/2017 | Bond Future | | | 9.32166 | 73.59472 | 9.31785 | 73.62129 | | 14.73 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | | | 9.35511 | 75.04887 | 9.35124 | 75.07566 | | 14.74 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | | | 9.38334 | 73.42910 | 9.37911 | 73.45818 | | 15.15 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 66,215 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Call | | | 2,020.78000 | 2.02078 | 1,975,480 | 14.36 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.53 | Put | | | 285.39000 | 0.28539 | 265,260 | 14.36 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Call | | | 2,074.02000 | 2.07402 | 2,029,110 | 14.36 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.54 | Put | | | 270.85000 | 0.27085 | 251,110 | 14.36 | 0.00 | 0 | 0 |
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Call | | | 2,127.72000 | 2.12772 | 2,083,210 | 14.37 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R209 | On | 02/02/2017 | Bond Future | 9.55 | Put | | | 256.86000 | 0.25686 | 237,520 | 14.37 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Call | | | 2,868.60000 | 2.86860 | 2,820,630 | 14.71 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Call | | | 2,907.13000 | 2.90713 | 2,859,110 | 14.72 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.47 | Put | | | 1,857.32000 | 1.85732 | 1,835,870 | 14.72 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Call | | | 2,945.76000 | 2.94576 | 2,897,700 | 14.72 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.48 | Put | | | 1,827.75000 | 1.82775 | 1,806,260 | 14.72 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.63 | Call | | | 3,564.29000 | 3.56429 | 3,516,130 | 14.84 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.46 | Put | | | 1,887.09000 | 1.88709 | 1,865,690 | 14.71 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.63 | Put | | | 1,434.87000 | 1.43487 | 1,413,280 | 14.84 | 0.00 | 0 | 1,130 |
| R209 | On | 04/05/2017 | Bond Future | 8.93 | Call | | | 1,228.82000 | 1.22882 | 1,189,980 | 14.46 | 0.00 | 0 | 1,130 |
| R209 | On | 04/05/2017 | Bond Future | 8.93 | Put | | | 4,011.09000 | 4.01109 | 3,998,820 | 14.46 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.33 | Call | | | 2,392.24000 | 2.39224 | 2,345,280 | 14.65 | 0.00 | 0 | 0 |
| R209 | On | 04/05/2017 | Bond Future | 9.33 | Put | | | 2,307.56000 | 2.30756 | 2,287,170 | 14.65 | 0.00 | 0 | 1,130 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 3,515.68000 | 3.51568 | 3,486,960 | 14.71 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 2,973.45000 | 2.97345 | 2,971,520 | 14.71 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 3,551.44000 | 3.55144 | 3,522,640 | 14.71 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 2,940.79000 | 2.94079 | 2,938,780 | 14.71 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 3,587.38000 | 3.58738 | 3,558,280 | 14.72 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 2,908.42000 | 2.90842 | 2,906,110 | 14.72 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Call | | | 959.22000 | 0.95922 | 4,401,510 | 15.17 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Put | | | 0.00000 | 0.00000 | 3,471,370 | 15.17 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Call | | | 1,026.58000 | 1.02658 | 4,438,060 | 15.18 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Put | | | 0.00000 | 0.00000 | 3,440,560 | 15.18 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Call | | | 1,093.85000 | 1.09385 | 4,475,010 | 15.19 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Put | | | 0.00000 | 0.00000 | 3,410,240 | 15.19 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 3,390 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 69,605 |
| R210 | On | 02/02/2017 | Bond Future | | | 185.62422 | 185.62422 | 185.61870 | 185.61870 | | | 2,598,739.08 | 14 | 1,765 |
| R210 | On | 04/05/2017 | Bond Future | | | 186.87621 | 186.87621 | 186.87256 | 186.87256 | | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | | | 190.57932 | 190.57932 | 190.57486 | 190.57486 | | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | | | 192.04655 | 192.04655 | 192.06144 | 192.06144 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 2,598,739.08 | 14 | 1,765 |
| R210 | On | 02/02/2017 | Bond Future | 190.85 | Put | | | 5,231.30000 | 5.23130 | 5,225,780 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.86 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.86 | Put | | | 5,241.30000 | 5.24130 | 5,235,780 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.84 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.84 | Put | | | 5,221.30000 | 5.22130 | 5,215,780 | | 0.00 | 0 | 0 |
| R210 | On | 02/02/2017 | Bond Future | 190.85 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.32 | Put | | | 5,447.44000 | 5.44744 | 5,443,790 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R210 | On | 04/05/2017 | Bond Future | 192.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.33 | Put | | | 5,457.44000 | 5.45744 | 5,453,790 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.31 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 04/05/2017 | Bond Future | 192.31 | Put | | | 5,437.44000 | 5.43744 | 5,433,790 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.28 | Put | | | 5,705.14000 | 5.70514 | 5,700,680 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.29 | Put | | | 5,715.14000 | 5.71514 | 5,710,680 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.30 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.30 | Put | | | 5,725.14000 | 5.72514 | 5,720,680 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.09 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.09 | Put | | | 28.56000 | 0.02856 | 43,450 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.07 | Put | | | 8.56000 | 0.00856 | 23,450 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Put | | | 18.56000 | 0.01856 | 33,450 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 2,598,739.08 | 14 | 1,765 |
| R212 | On | 02/02/2017 | Bond Future | | | 145.90251 | 145.90251 | 145.69282 | 145.69282 | | | 17,800,106.22 | 122 | 3,380 |
| R212 | On | 04/05/2017 | Bond Future | | | 148.70962 | 148.70962 | 148.49766 | 148.49766 | | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | | | 149.60636 | 149.60636 | 149.40635 | 149.40635 | | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | | | 152.66784 | 152.66784 | 152.46721 | 152.46721 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 17,800,106.22 | 122 | 3,380 |
| R212 | On | 02/02/2017 | Bond Future | 149.27 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2017 | Bond Future | 149.27 | Put | | | 3,577.18000 | 3.57718 | 3,367,490 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2017 | Bond Future | 149.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2017 | Bond Future | 149.28 | Put | | | 3,587.18000 | 3.58718 | 3,377,490 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2017 | Bond Future | 149.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/02/2017 | Bond Future | 149.29 | Put | | | 3,597.18000 | 3.59718 | 3,387,490 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.25 | Put | | | 3,752.34000 | 3.75234 | 3,540,380 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.23 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.23 | Put | | | 3,732.34000 | 3.73234 | 3,520,380 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.24 | Put | | | 3,742.34000 | 3.74234 | 3,530,380 | | 0.00 | 0 | 0 |
| R212 | On | 04/05/2017 | Bond Future | 152.25 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.34 | Put | | | 3,933.65000 | 3.93365 | 3,733,640 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.35 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.35 | Put | | | 3,943.65000 | 3.94365 | 3,743,640 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R212 | On | 03/08/2017 | Bond Future | 153.36 | Put | | | 3,953.65000 | 3.95365 | 3,753,640 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.42 | Call | | | 47.21000 | 0.04721 | 247,840 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.42 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.40 | Call | | | 67.21000 | 0.06721 | 267,840 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.40 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Call | | | 57.21000 | 0.05721 | 257,840 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 17,800,106.22 | 122 | 3,380 |
| R213 | On | 02/02/2017 | Bond Future | | | 9.10800 | 86.55846 | 9.09950 | 86.61727 | | 12.02 | 0.00 | 0 | 50,655 |
| R213 | On | 04/05/2017 | Bond Future | | | 9.14693 | 84.66694 | 9.13802 | 84.72789 | | 12.33 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | | | 9.17951 | 86.33970 | 9.17037 | 86.40152 | | 12.30 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | | | 9.20837 | 84.54878 | 9.19864 | 84.61388 | | 12.58 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 50,655 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Call | | | 2,246.80000 | 2.24680 | 2,180,950 | 12.13 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.40 | Put | | | 202.03000 | 0.20203 | 194,990 | 12.13 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Call | | | 2,302.29000 | 2.30229 | 2,236,660 | 12.14 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.41 | Put | | | 190.68000 | 0.19068 | 183,860 | 12.14 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Call | | | 2,358.22000 | 2.35822 | 2,292,770 | 12.15 | 0.00 | 0 | 0 |
| R213 | On | 02/02/2017 | Bond Future | 9.42 | Put | | | 179.85000 | 0.17985 | 173,210 | 12.15 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Call | | | 3,082.25000 | 3.08225 | 3,031,910 | 12.41 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.36 | Put | | | 1,582.06000 | 1.58206 | 1,592,670 | 12.41 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.37 | Call | | | 3,122.57000 | 3.12257 | 3,072,520 | 12.42 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.37 | Put | | | 1,555.68000 | 1.55568 | 1,566,580 | 12.42 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.35 | Call | | | 3,042.20000 | 3.04220 | 2,991,570 | 12.40 | 0.00 | 0 | 0 |
| R213 | On | 04/05/2017 | Bond Future | 9.35 | Put | | | 1,608.78000 | 1.60878 | 1,619,100 | 12.40 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 3,761.01000 | 3.76101 | 3,713,040 | 12.37 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 2,557.56000 | 2.55756 | 2,571,410 | 12.37 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Call | | | 3,687.35000 | 3.68735 | 3,638,260 | 12.36 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Put | | | 2,616.70000 | 2.61670 | 2,629,430 | 12.36 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Call | | | 3,724.08000 | 3.72408 | 3,675,550 | 12.37 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Put | | | 2,587.00000 | 2.58700 | 2,600,290 | 12.37 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 939.02000 | 0.93902 | 4,221,040 | 12.65 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 3,347,120 | 12.65 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 1,004.89000 | 1.00489 | 4,257,380 | 12.66 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 3,317,590 | 12.66 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 1,070.69000 | 1.07069 | 4,293,880 | 12.66 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 0.00000 | 0.00000 | 3,288,290 | 12.66 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 50,655 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|------------------|----------------|
| R214 | On | 02/02/2017 | Bond Future | | | 9.34753 | 75.78498 | 9.33895 | 75.84844 | | 15.15 | 0.00 | 0 | 36,737 |
| R214 | On | 04/05/2017 | Bond Future | | | 9.38499 | 73.94053 | 9.37606 | 74.00610 | | 15.62 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | | | 9.41717 | 75.40142 | 9.40805 | 75.46795 | | 15.59 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | | | 9.44621 | 73.64103 | 9.43660 | 73.71072 | | 16.02 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 36,737 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Call | | | 2,521.15000 | 2.52115 | 2,454,500 | 15.30 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.66 | Put | | | 206.36000 | 0.20636 | 203,170 | 15.30 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Call | | | 2,579.96000 | 2.57996 | 2,513,380 | 15.31 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.67 | Put | | | 195.01000 | 0.19501 | 191,890 | 15.31 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Call | | | 2,639.14000 | 2.63914 | 2,572,730 | 15.32 | 0.00 | 0 | 0 |
| R214 | On | 02/02/2017 | Bond Future | 9.68 | Put | | | 184.13000 | 0.18413 | 181,180 | 15.32 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Call | | | 3,190.24000 | 3.19024 | 3,154,110 | 15.68 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.56 | Put | | | 1,858.64000 | 1.85864 | 1,888,080 | 15.68 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Call | | | 3,231.70000 | 3.23170 | 3,195,880 | 15.68 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.57 | Put | | | 1,828.84000 | 1.82884 | 1,858,590 | 15.68 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Call | | | 3,273.41000 | 3.27341 | 3,238,050 | 15.69 | 0.00 | 0 | 0 |
| R214 | On | 04/05/2017 | Bond Future | 9.58 | Put | | | 1,799.41000 | 1.79941 | 1,829,620 | 15.69 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 3,807.81000 | 3.80781 | 3,776,250 | 15.60 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 3,069.69000 | 3.06969 | 3,104,660 | 15.60 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 3,845.50000 | 3.84550 | 3,814,810 | 15.61 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 3,035.63000 | 3.03563 | 3,071,470 | 15.61 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Call | | | 3,883.59000 | 3.88359 | 3,853,760 | 15.62 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Put | | | 3,002.09000 | 3.00209 | 3,038,790 | 15.62 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Call | | | 1,028.84000 | 1.02884 | 4,666,110 | 16.09 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Put | | | 0.00000 | 0.00000 | 3,706,960 | 16.09 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 1,099.70000 | 1.09970 | 4,704,520 | 16.10 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 0.00000 | 0.00000 | 3,674,510 | 16.10 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 1,170.45000 | 1.17045 | 4,743,060 | 16.11 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 0.00000 | 0.00000 | 3,642,300 | 16.11 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 36,737 |
| Total for Bond | | | | | | | | | | | | 2,709,420,133.57 | 20,738 | 816,672 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

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

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

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total For R209/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | 0.00 | 0 | 0 |
| R211 On 31/01/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R211 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R211 | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 02/02/2017 GOVI | | | 544.93900 | 544.93900 | 545.27800 | 545.27800 | | | 0.00 | 0 | 487 |
| GOVI On 04/05/2017 GOVI | | | 555.38900 | 555.38900 | 555.73800 | 555.73800 | | | 0.00 | 0 | 0 |
| GOVI On 03/08/2017 GOVI | | | 566.36100 | 566.36100 | 566.71400 | 566.71400 | | | 0.00 | 0 | 0 |
| GOVI On 02/11/2017 GOVI | | | 577.91700 | 577.91700 | 578.28800 | 578.28800 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 487 |
| GOVI On 02/02/2017 GOVI | 533.32 | Call | | | 119,580.00000 | 11.95800 | 116,190,000 | | 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 | | | 119,480.00000 | 11.94800 | 116,090,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GOVI | On | 02/02/2017 | GOVI | 533.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.34 | Call | | | 119,380.00000 | 11.93800 | 115,990,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/02/2017 | GOVI | 533.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.18 | Call | | | 2,935,580.00000 | 293.55800 | 2,932,090,000 | | 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 | | | 2,935,480.00000 | 293.54800 | 2,931,990,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.19 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.20 | Call | | | 2,935,380.00000 | 293.53800 | 2,931,890,000 | | 0.00 | 0 | 0 |
| GOVI | On | 04/05/2017 | GOVI | 262.20 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.10 | Call | | | 56,140.00000 | 5.61400 | 52,610,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.10 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Call | | | 56,040.00000 | 5.60400 | 52,510,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Call | | | 56,240.00000 | 5.62400 | 52,710,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.46 | Call | | | 58,280.00000 | 5.82800 | 54,570,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.46 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Call | | | 58,480.00000 | 5.84800 | 54,770,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Call | | | 58,380.00000 | 5.83800 | 54,670,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 487 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 487 |
| AL37 | On | 02/02/2017 | Index Future | | | 516.99900 | 516.99900 | 517.27100 | 517.27100 | | | 0.00 | 0 | 7 |
| AL37 | On | 04/05/2017 | Index Future | | | 526.91300 | 526.91300 | 527.19400 | 527.19400 | | | 0.00 | 0 | 0 |
| AL37 | On | 03/08/2017 | Index Future | | | 537.32300 | 537.32300 | 537.60600 | 537.60600 | | | 0.00 | 0 | 0 |
| AL37 | On | 02/11/2017 | Index Future | | | 548.28600 | 548.28600 | 548.58600 | 548.58600 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 7 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 7 |
| AL7T | On | 02/02/2017 | Index Future | | | 601.26500 | 601.26500 | 602.00200 | 602.00200 | | | 0.00 | 0 | 2 |
| AL7T | On | 04/05/2017 | Index Future | | | 612.79600 | 612.79600 | 613.55100 | 613.55100 | | | 0.00 | 0 | 0 |
| AL7T | On | 03/08/2017 | Index Future | | | 624.90200 | 624.90200 | 625.66800 | 625.66800 | | | 0.00 | 0 | 0 |
| AL7T | On | 02/11/2017 | Index Future | | | 637.65200 | 637.65200 | 638.44600 | 638.44600 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 2 |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | 2 |
| ALBI | On | 02/02/2017 | Index Future | | | 547.08000 | 547.08000 | 547.42200 | 547.42200 | | | 0.00 | 0 | 593 |
| ALBI | On | 04/05/2017 | Index Future | | | 557.57200 | 557.57200 | 557.92400 | 557.92400 | | | 0.00 | 0 | 0 |
| ALBI | On | 03/08/2017 | Index Future | | | 568.58700 | 568.58700 | 568.94200 | 568.94200 | | | 0.00 | 0 | 0 |
| ALBI | On | 02/11/2017 | Index Future | | | 580.18800 | 580.18800 | 580.56200 | 580.56200 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| Total ALBI Future | | | | | | | | | 0.00 | 0 | 593 |
| Total For ALBI | | | | | | | | | 0.00 | 0 | 593 |
| IGOV On 02/02/2017 Index Future | | | 246.87200 | 246.87200 | 246.75900 | 246.75900 | | | 150,591,920.00 | 61 | 1,031 |
| IGOV On 04/05/2017 Index Future | | | 251.62200 | 251.62200 | 251.50800 | 251.50800 | | | 163,554,300.00 | 65 | 65 |
| IGOV On 03/08/2017 Index Future | | | 256.60700 | 256.60700 | 256.49000 | 256.49000 | | | 0.00 | 0 | 0 |
| IGOV On 02/11/2017 Index Future | | | 261.85800 | 261.85800 | 261.74300 | 261.74300 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 314,146,220.00 | 126 | 1,096 |
| Total For IGOV | | | | | | | | | 314,146,220.00 | 126 | 1,096 |
| ILBI On 02/02/2017 Index Future | | | 665.44900 | 665.44900 | 665.09100 | 665.09100 | | | 0.00 | 0 | 157 |
| Total ILBI Future | | | | | | | | | 0.00 | 0 | 157 |
| Total For ILBI | | | | | | | | | 0.00 | 0 | 157 |
| Total for Index | | | | | | | | | 314,146,220.00 | 126 | 1,855 |
| JIBAR F On 18/01/2017 Jibar Future | | | 7.36000 | 92.64000 | 7.36000 | 92.64000 | | | 0.00 | 0 | 0 |
| JIBAR F On 15/02/2017 Jibar Future | | | 7.37000 | 92.63000 | 7.37000 | 92.63000 | | | 0.00 | 0 | 0 |
| JIBAR F On 15/03/2017 Jibar Future | | | 7.37000 | 92.63000 | 7.38000 | 92.62000 | | | 0.00 | 0 | 1,000 |
| JIBAR F On 19/04/2017 Jibar Future | | | 7.38000 | 92.62000 | 7.40000 | 92.60000 | | | 0.00 | 0 | 0 |
| JIBAR F On 17/05/2017 Jibar Future | | | 7.39000 | 92.61000 | 7.40000 | 92.60000 | | | 0.00 | 0 | 0 |
| JIBAR F On 21/06/2017 Jibar Future | | | 7.39000 | 92.61000 | 7.41000 | 92.59000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/09/2017 Jibar Future | | | 7.40000 | 92.60000 | 7.42000 | 92.58000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/12/2017 Jibar Future | | | 7.42000 | 92.58000 | 7.45000 | 92.55000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/03/2018 Jibar Future | | | 7.43000 | 92.57000 | 7.47000 | 92.53000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/06/2018 Jibar Future | | | 7.44000 | 92.56000 | 7.48000 | 92.52000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/09/2018 Jibar Future | | | 7.45000 | 92.55000 | 7.51000 | 92.49000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/12/2018 Jibar Future | | | 7.47000 | 92.53000 | 7.54000 | 92.46000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 1,000 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 1,000 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 1,000 |
| 10Y ST On 17/12/2025 Interest Rate Swap | | | 97.14993 | 97.14993 | 96.98428 | 96.98428 | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 Interest Rate Swap | | | 94.21114 | 94.21114 | 94.04146 | 94.04146 | | | 0.00 | 0 | 0 |
| 10Y ST On 15/06/2026 Interest Rate Swap | | | 92.98470 | 92.98470 | 92.81525 | 92.81525 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/09/2026 Interest Rate Swap | | | 95.11231 | 95.11231 | 94.94638 | 94.94638 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/12/2026 Interest Rate Swap | | | 98.82890 | 98.82890 | 98.66704 | 98.66704 | | | 0.00 | 0 | 0 |
| 10Y ST On 15/03/2027 Interest Rate Swap | | | 97.42541 | 97.42541 | 97.26186 | 97.26186 | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On 16/03/2017 Interest Rate Swap | | | 100.00281 | 100.00281 | 100.00280 | 100.00280 | | | 0.00 | 0 | 0 |
| 1Y STN On 15/06/2017 Interest Rate Swap | | | 99.61434 | 99.61434 | 99.61048 | 99.61048 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/09/2017 Interest Rate Swap | | | 99.63730 | 99.63730 | 99.62775 | 99.62775 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/12/2017 Interest Rate Swap | | | 99.88700 | 99.88700 | 99.86820 | 99.86820 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------|--------------------|--------------------|
| 1Y STN On 15/03/2018 Interest Rate Swap | | | 99.91221 | 99.91221 | 99.89173 | 99.89173 | | | | 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 | | | 99.91665 | 99.91665 | 99.89766 | 99.89766 | | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 Interest Rate Swap | | | 99.19603 | 99.19603 | 99.17524 | 99.17524 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 Interest Rate Swap | | | 98.84619 | 98.84619 | 98.81656 | 98.81656 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 Interest Rate Swap | | | 98.88981 | 98.88981 | 98.85178 | 98.85178 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/12/2018 Interest Rate Swap | | | 99.37000 | 99.37000 | 99.33000 | 99.33000 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/03/2019 Interest Rate Swap | | | 99.85908 | 99.85908 | 99.80959 | 99.80959 | | | | 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 | | | 97.51600 | 97.51600 | 97.46491 | 97.46491 | | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 Interest Rate Swap | | | 96.81905 | 96.81905 | 96.76624 | 96.76624 | | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 Interest Rate Swap | | | 96.08971 | 96.08971 | 96.03331 | 96.03331 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 Interest Rate Swap | | | 96.33390 | 96.33390 | 96.27198 | 96.27198 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 98.56950 | 98.56950 | 98.50206 | 98.50206 | | | | 0.00 | 0 | 50 |
| 5Y STN On 15/03/2022 Interest Rate Swap | | | 98.76018 | 98.76018 | 98.68695 | 98.68695 | | | | 0.00 | 0 | 0 |
| Total 5Y STND Future | | | | | | | | | | 0.00 | 0 | 50 |
| Total For 5Y STND | | | | | | | | | | 0.00 | 0 | 50 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 50 |
| Total for Derivatives : | | | | | | | | | | 3,023,566,353.57 | 20,864 | 820,064 |
| AA04 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70729 | | | | 0.00 | 176,000,000 | 88,000,000 |
| Total AA04 SPOT | | | | | | | | | | 0.00 | 176,000,000 | 88,000,000 |
| Total For AA04 | | | | | | | | | | 0.00 | 176,000,000 | 88,000,000 |
| AA04/JI On 22/03/2017 Spot Bond | | | 100.00000 | 88.16627 | 100.00000 | 87.54538 | | | | 0.00 | 0 | 0 |
| Total AA04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA05 On 22/03/2019 Spot Bond | | | 10.77000 | 100.29915 | 10.77000 | 100.21200 | | | | 0.00 | 0 | 100,000,000 |
| Total AA05 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 96.40462 | | | | 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 | 11.09102 | 100.00000 | 11.00882 | | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 10.58500 | 98.92241 | 10.58500 | 98.83835 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 103.99400 | 10.00000 | 103.91300 | | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB010 On 21/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.90462 | | | | 0.00 | 0 | 0 |
| Total AB010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB010 | | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.81472 | | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 9.79500 | 98.96761 | 9.79500 | 98.88921 | | | | 0.00 | 0 | 1,800,000,000 |
| Total AB013 SPOT | | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| Total For AB013 | | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 11.10087 | 100.00000 | 11.02038 | | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 13/11/2024 Spot Bond | | | 10.84000 | 101.88786 | 10.84000 | 101.79877 | | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2025 Spot Bond | | | 100.00000 | 11.69693 | 100.00000 | 11.61212 | | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 104.37251 | 11.37000 | 104.27690 | | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2025 Spot Bond | | | 100.00000 | 11.13483 | 100.00000 | 11.05231 | | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2027 Spot Bond | | | 11.81000 | 89.92590 | 11.81000 | 89.83872 | | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2027 Spot Bond | | | 100.00000 | 11.24139 | 100.00000 | 11.15808 | | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | | 0.00 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 16.10576 | 100.00000 | 15.98900 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total AB023U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 16.45172 | 100.00000 | 16.37346 | | | 0.00 | 0 | 0 |
| Total AB024U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | 0.00 | 0 | 0 |
| AB025L On 20/08/2026 Spot Bond | | | 100.00000 | 13.27318 | 100.00000 | 13.17694 | | | 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 | 18.71475 | 100.00000 | 18.59144 | | | 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 | 102.10124 | | | 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 | | | 9.29500 | 102.52903 | 9.29500 | 102.45269 | | 1,859,000,000,000.00 | 200,000,000 | 200,000,000 | |
| Total AB09 SPOT | | | | | | | | 1,859,000,000,000.00 | 200,000,000 | 200,000,000 | |
| Total For AB09 | | | | | | | | 1,859,000,000,000.00 | 200,000,000 | 200,000,000 | |
| ABC12 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | 0.00 | 0 | 0 | |
| Total ABC1234/R2022 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABC1234/R2022 | | | | | | | | 0.00 | 0 | 0 | |
| ABCPI3 On 07/12/2023 Spot Bond | | | 3.22000 | 114.65956 | 3.22000 | 275.88471 | | 0.00 | 0 | 10,000,000 | |
| Total ABCPI3 SPOT | | | | | | | | 0.00 | 0 | 10,000,000 | |
| Total For ABCPI3 | | | | | | | | 0.00 | 0 | 10,000,000 | |
| ABFN0 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.25174 | | 0.00 | 0 | 0 | |
| Total ABFN07 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABFN07 | | | | | | | | 0.00 | 0 | 0 | |
| ABFN0 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.76821 | | 0.00 | 0 | 0 | |
| Total ABFN08 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABFN08 | | | | | | | | 0.00 | 0 | 0 | |
| ABFN0 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.83001 | | 0.00 | 0 | 0 | |
| Total ABFN09 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABFN09 | | | | | | | | 0.00 | 0 | 0 | |
| ABFN1 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.76328 | | 0.00 | 0 | 0 | |
| Total ABFN10 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABFN10 | | | | | | | | 0.00 | 0 | 0 | |
| ABFN1 On 09/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.24853 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABFN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.29812 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.86375 | | | | 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 | 101.58892 | | | | 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 | 101.54266 | | | | 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 | 101.07425 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.86365 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.59020 | | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK1 On 07/11/2018 Spot Bond | | | 11.77000 | 103.13535 | 11.77000 | 101.88531 | | | | 0.00 | 0 | 0 |
| Total ABK1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.42522 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK11 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.71470 | | | | 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 | 101.87982 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK2 On 24/05/2018 Spot Bond | | | 11.02000 | 99.32733 | 11.02000 | 99.61845 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABK2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK3 On 07/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.77726 | | | | 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 | 35.18444 | 100.00000 | 34.92936 | | | | 0.00 | 0 | 0 |
| Total ABK3/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK4 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.47821 | | | | 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 | 45.52821 | 100.00000 | 45.19813 | | | | 0.00 | 0 | 0 |
| Total ABK4/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK5 On 31/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.43504 | | | | 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 | 32.73031 | 100.00000 | 34.85417 | | | | 0.00 | 0 | 0 |
| Total ABK5/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK5/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.25589 | | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK7 On 03/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.40469 | | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 95.50180 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.82749 | | | | 0.00 | 0 | 0 |
| Total ABK9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI01 On 07/11/2018 Spot Bond | | | 6.18000 | 105.60824 | 6.18000 | 142.47229 | | | | 0.00 | 0 | 0 |
| Total ABKI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI01 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.18000 | 99.42498 | 6.18000 | 125.26663 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total ABKI02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 10.74927 | 100.00000 | 10.69338 | | | 0.00 | 0 | 0 |
| Total ABKI02/R212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02/R212 | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 7.38000 | 88.61674 | 7.38000 | 104.67528 | | 3,542,400,000,000.00 | 480,000,000 | 800,000,000 | |
| Total ABKI03 SPOT | | | | | | | | 3,542,400,000,000.00 | 480,000,000 | 800,000,000 | |
| Total For ABKI03 | | | | | | | | 3,542,400,000,000.00 | 480,000,000 | 800,000,000 | |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 5.29993 | 100.00000 | 5.27238 | | 0.00 | 0 | 0 | |
| Total ABKI03/R212 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABKI03/R212 | | | | | | | | 0.00 | 0 | 0 | |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.13000 | 94.54027 | 8.13000 | 107.44755 | | 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 | 8.47968 | 100.00000 | 8.41893 | | 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 | 82.23353 | | 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 | | | 2.55000 | 186.51264 | 2.55000 | 186.38610 | | 0.00 | 0 | 0 | |
| Total ABN05 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABN05 | | | | | | | | 0.00 | 0 | 0 | |
| ABN09 On 27/06/2023 Spot Bond | | | 2.17000 | 191.09808 | 2.17000 | 190.97436 | | 0.00 | 0 | 0 | |
| Total ABN09 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABN09 | | | | | | | | 0.00 | 0 | 0 | |
| ABN14 On 10/10/2033 Spot Bond | | | 1.82000 | 204.58712 | 1.82000 | 204.46050 | | 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 | | | 8.69125 | 91.87811 | 8.69125 | 91.81537 | | 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 | | | 8.69125 | 91.87811 | 8.69125 | 91.81537 | | 0.00 | 0 | 0 | |
| Total ABN34 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABN34 | | | | | | | | 0.00 | 0 | 0 | |
| ABN47 On 05/04/2017 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN47 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN48 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16821 | | | | 0.00 | 0 | 0 |
| Total ABN48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN48 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN55 On 27/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55120 | | | | 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 | 100.09925 | | | | 0.00 | 0 | 0 |
| Total ABN58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN58 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 3.09000 | 92.26480 | 3.09000 | 119.02168 | | | | 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 | | | 2.87000 | 98.25185 | 2.87000 | 172.26245 | | | | 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 | | | 2.76000 | 109.69978 | 2.76000 | 223.51179 | | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 9.93000 | 93.29149 | 9.93000 | 93.21659 | | | | 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 | 116.21000 | | | | 0.00 | 0 | 0 |
| Total ABN70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN70 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.22065 | | | | 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 | 111.22000 | | | | 0.00 | 0 | 0 |
| Total ABN73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN73 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN74 On 09/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 126.30500 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ABN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN76 On 21/12/2026 Spot Bond | | | 9.63000 | 106.41061 | 9.63000 | 106.32814 | | | | 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 | 115.39000 | | | | 0.00 | 0 | 0 |
| Total ABN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN77 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 10.04500 | 103.74751 | 10.04500 | 103.66373 | | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 9.21000 | 93.73034 | 9.21000 | 93.66081 | | | | 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 | | | 10.59000 | 100.38775 | 10.59000 | 100.30240 | | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.99792 | | | | 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 | 102.08612 | | | | 0.00 | 680,000,000 | 170,000,000 |
| Total ABN92 SPOT | | | | | | | | | | 0.00 | 680,000,000 | 170,000,000 |
| Total For ABN92 | | | | | | | | | | 0.00 | 680,000,000 | 170,000,000 |
| ABS10 On 17/03/2018 Spot Bond | | | 8.81500 | 104.60897 | 8.81500 | 104.53420 | | | | 0.00 | 0 | 700,000,000 |
| Total ABS10 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For ABS10 | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.68500 | 101.85436 | 9.68500 | 101.77499 | | | | 0.00 | 0 | 627,800,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------|-------------|------------------|----------------------|
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 627,800,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 627,800,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 9.50000 | 101.09753 | 9.50000 | 101.01980 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 101.93374 | 9.20000 | 101.85779 | | | 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 | | | 9.91500 | 100.87101 | 9.91500 | 100.79014 | | | 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 | | | 9.17500 | 102.24376 | 9.17500 | 102.16777 | | | 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 | | | 9.61000 | 102.61863 | 9.61000 | 102.53883 | | | 0.00 | 0 | 0 |
| Total ABS15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS15 | | | | | | | | | 0.00 | 0 | 0 |
| ABS16 On 11/11/2025 Spot Bond | | | 10.10000 | 103.75882 | 10.10000 | 103.67413 | | | 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 | | | 10.89000 | 100.51429 | 10.89000 | 100.42600 | | | 0.00 | 0 | 1,500,000,000 |
| Total ABS17 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 9.88000 | 103.01582 | 9.88000 | 102.93352 | | | 0.00 | 0 | 0 |
| Total ABS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS18 | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 9.24000 | 98.23273 | 9.24000 | 98.15963 | | | 0.00 | 0 | 0 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 0 |
| ABS7 On 11/09/2026 Spot Bond | | | 10.14000 | 95.11939 | 10.14000 | 95.04146 | | | 0.00 | 0 | 3,860,000,000 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 3,860,000,000 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 3,860,000,000 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 11.91790 | 100.00000 | 11.83809 | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 3.41000 | 215.53475 | 3.41000 | 272.87817 | | 4,433,000,000,000.00 | | 1,300,000,000 | 650,000,000 |

| 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 ABSI2 SPOT | | | | | | | | | 4,433,000,000,000.00 | 1,300,000,000 | 650,000,000 |
| Total For ABSI2 | | | | | | | | | 4,433,000,000,000.00 | 1,300,000,000 | 650,000,000 |
| ABSI3 On 31/01/2017 Spot Bond | | | 5.40000 | 138.56888 | 5.40000 | 143.29933 | | | 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 | | | 2.68000 | 139.10398 | 2.68000 | 143.74415 | | | 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 | 0.04415 | 100.00000 | 0.04381 | | | 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 | 35.65007 | 100.00000 | 35.38588 | | | 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 | 85.88458 | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.72655 | | | 0.00 | 0 | 0 |
| Total ACL082 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL082 | | | | | | | | | 0.00 | 0 | 0 |
| ACL083 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.72655 | | | 0.00 | 0 | 0 |
| Total ACL083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL083 | | | | | | | | | 0.00 | 0 | 0 |
| ACL084 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.72519 | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | 0.00 | 0 | 0 |
| ACL086 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.72519 | | | 0.00 | 0 | 0 |
| Total ACL086 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL086 | | | | | | | | | 0.00 | 0 | 0 |
| ACL087 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.72791 | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ACL095 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.83255 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.85315 | | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.86142 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.84474 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80747 | | | | 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 | | | 9.71000 | 101.60912 | 9.71000 | 101.58274 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL11€ On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 212.66988 | | | | 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 | 212.74650 | | | | 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 | 100.82405 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL13€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL13€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL138 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.73064 | | | | 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 | 99.73623 | | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.82658 | | | | 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 | 100.89956 | | | | 0.00 | 0 | 0 |
| Total ACL151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL151 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL151 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81179 | | | | 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 | 100.78250 | | | | 0.00 | 0 | 0 |
| Total ACL157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL157 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 103.50511 | 10.23000 | 103.41957 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 105.88680 | | | | 0.00 | 0 | 0 |
| Total ACL165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL165 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 9.90000 | 100.68792 | 9.90000 | 100.60776 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80920 | | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL168 On 20/06/2017 Spot Bond | | | 1.75000 | 129.92188 | 1.75000 | 129.84232 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL173 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80334 | | | | 0.00 | 0 | 0 |
| Total ACL173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL173 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.82424 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL175 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78242 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86522 | | | | 0.00 | 0 | 0 |
| Total ACL181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL181 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL182 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.09746 | | | | 0.00 | 0 | 0 |
| Total ACL182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL182 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL183 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.20343 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL184 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.01487 | | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.81988 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.82981 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.84066 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.84326 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.84326 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89111 | | | | 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 | 100.80747 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.88442 | | | | 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 | 101.26878 | | | | 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 | 100.89111 | | | | 0.00 | 0 | 0 |
| Total ACL199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL199 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.85748 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.85748 | | | | 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 | 151.14806 | | | | 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 | 152.22972 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20€ On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.75988 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL21€ On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.39070 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.77567 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL212 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL213 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.38433 | | | | 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 | 92.47321 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.76647 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.76565 | | | | 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 | 100.81656 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.83626 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.85148 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.85373 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.81319 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.80066 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.12649 | | | | 0.00 | 0 | 0 |
| Total ADCB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 44.10990 | 100.00000 | 43.78301 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 44.10990 | 100.00000 | 43.78301 | | | 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 | 101.55639 | | | 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 | 101.25609 | | | 0.00 | 0 | 0 |
| Total ADCB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB05 | | | | | | | | | 0.00 | 0 | 0 |
| ADCB2 On 31/07/2018 Spot Bond | | | 100.00000 | 32.16367 | 100.00000 | 34.10104 | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | 0.00 | 0 | 0 |
| ADCP4 On 15/04/2017 Spot Bond | | | 100.00000 | 81.72390 | 100.00000 | 80.67615 | | | 0.00 | 0 | 0 |
| Total ADCP4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCP4U | | | | | | | | | 0.00 | 0 | 0 |
| AFS1U On 27/09/2019 Spot Bond | | | 100.00000 | 20.01705 | 100.00000 | 19.86871 | | | 0.00 | 0 | 0 |
| Total AFS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AFS1U | | | | | | | | | 0.00 | 0 | 0 |
| AFS2U On 02/07/2020 Spot Bond | | | 100.00000 | 5.79138 | 100.00000 | 5.74846 | | | 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 | 100.04626 | | | 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 | 100.04789 | | | 0.00 | 0 | 0 |
| Total AHF2B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.05329 | | | 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 | 100.04467 | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| AHF3A: On 18/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04522 | | | | 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 | 100.05879 | | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.05608 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/10/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHF3C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.07826 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.07016 | | | | 0.00 | 0 | 0 |
| Total AHF3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L: On 15/04/2020 Spot Bond | | | 100.00000 | 40.08324 | 100.00000 | 39.77395 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI: On 15/04/2020 Spot Bond | | | 100.00000 | 13.36494 | 100.00000 | 13.26181 | | | | 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 | 11.65729 | 100.00000 | 11.56734 | | | | 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 | 9.49550 | 100.00000 | 9.42224 | | | | 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 | | | 9.32000 | 101.65456 | 9.32000 | 101.57785 | | | | 0.00 | 0 | 85,100,000 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 85,100,000 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 85,100,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|---------------|
| AIR02 On 30/04/2023 Spot Bond | | | 10.21000 | 109.37483 | 10.21000 | 109.28510 | | | 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 | | | 9.67000 | 99.20904 | 9.67000 | 99.13142 | | 13,538,000,000,000.00 | 1,400,000,000 | 700,000,000 | |
| Total AIR04 SPOT | | | | | | | | 13,538,000,000,000.00 | 1,400,000,000 | 700,000,000 | |
| Total For AIR04 | | | | | | | | 13,538,000,000,000.00 | 1,400,000,000 | 700,000,000 | |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 14.13453 | 100.00000 | 14.04038 | | 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 | | | 10.49000 | 98.01452 | 10.49000 | 97.93151 | | 0.00 | 0 | 0 | |
| Total AIR05 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIR05 | | | | | | | | 0.00 | 0 | 0 | |
| AIRL01 On 30/04/2028 Spot Bond | | | 3.12500 | 175.50535 | 3.12500 | 175.37810 | | 0.00 | 0 | 0 | |
| Total AIRL01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIRL01 | | | | | | | | 0.00 | 0 | 0 | |
| APF01 On 26/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.58225 | | 0.00 | 0 | 0 | |
| Total APF01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF01 | | | | | | | | 0.00 | 0 | 0 | |
| APF02 On 26/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.61945 | | 0.00 | 0 | 0 | |
| Total APF02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF02 | | | | | | | | 0.00 | 0 | 0 | |
| APF03 On 07/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.85926 | | 0.00 | 0 | 0 | |
| Total APF03 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF03 | | | | | | | | 0.00 | 0 | 0 | |
| APF04 On 21/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.92573 | | 0.00 | 0 | 0 | |
| Total APF04 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF04 | | | | | | | | 0.00 | 0 | 0 | |
| AS116L On 15/01/2018 Spot Bond | | | 100.00000 | 55.96825 | 100.00000 | 55.55350 | | 0.00 | 0 | 0 | |
| Total AS116U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For AS116U | | | | | | | | 0.00 | 0 | 0 | |
| AS120L On 01/02/2018 Spot Bond | | | 100.00000 | 45.10287 | 100.00000 | 46.88921 | | 0.00 | 0 | 0 | |
| Total AS120U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For AS120U | | | | | | | | 0.00 | 0 | 0 | |
| AS126L On 19/02/2019 Spot Bond | | | 100.00000 | 15.71372 | 100.00000 | 15.59979 | | 0.00 | 0 | 0 | |
| Total AS126U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For AS126U | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AS127L On 19/02/2019 Spot Bond | | | 100.00000 | 15.71372 | 100.00000 | 15.59979 | | | 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 | 4.17943 | 100.00000 | 4.15722 | | | 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 | 0.06288 | 100.00000 | 0.06267 | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 04/10/2021 Spot Bond | | | 100.00000 | 11.40034 | 100.00000 | 11.31587 | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 20.63973 | 100.00000 | 20.48677 | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | 0.00 | 0 | 0 |
| ASN006 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.01119 | | | 0.00 | 0 | 0 |
| Total ASN006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN006 | | | | | | | | | 0.00 | 0 | 0 |
| ASN008 On 06/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN008 | | | | | | | | | 0.00 | 0 | 0 |
| ASN010 On 04/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN010 | | | | | | | | | 0.00 | 0 | 0 |
| ASN011 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78248 | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | 0.00 | 0 | 0 |
| ASN012 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98620 | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | 0.00 | 0 | 0 |
| ASN014 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | 0.00 | 0 | 0 |
| ASN015 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN015 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN01: On 11/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.14000 | | | | 0.00 | 0 | 0 |
| Total ASN016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN016 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 09/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 115.35226 | | | | 0.00 | 0 | 0 |
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 3.01000 | 242.59017 | 3.01000 | 242.41652 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.43924 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.56404 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.81064 | | | | 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 | | | 3.02500 | 170.62183 | 3.02500 | 216.02285 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09732 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN05(On 22/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.92648 | | | | 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 | 99.75435 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06(On 30/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.75815 | | | | 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 | 99.29894 | | | | 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 | 101.23537 | | | | 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 | 100.85553 | | | | 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 | 101.86923 | | | | 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 | 92.36385 | | | | 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 | 100.91651 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| ASN08(On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.79056 | | | | 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 | 101.00413 | | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08(On 17/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN082 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08(On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.41925 | | | | 0.00 | 40,000,000 | 133,000,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 133,000,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 40,000,000 | 133,000,000 |
| ASN08(On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.31880 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08(On 25/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.57426 | | | | 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 | 107.47615 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08(On 05/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN088 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09(On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27440 | | | | 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 | 99.92811 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09(On 29/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN094 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN096 On 10/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.83314 | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | 0.00 | 0 | 0 |
| ASN099 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 68.37722 | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.28388 | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | 0.00 | 0 | 0 |
| ASN112 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81165 | | | 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 | 101.14247 | | | 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 | 99.83888 | | | 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 | 101.02398 | | | 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 | 100.79713 | | | 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 | 101.47492 | | | 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 | 101.47275 | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN13(On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45171 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.19439 | | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.18504 | | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.01566 | | | | 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 | 80.60000 | | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 31/01/2022 Spot Bond | | | 3.41000 | 137.15827 | 3.41000 | 138.99906 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 30/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 80.60000 | | | | 0.00 | 0 | 0 |
| Total ASN141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN141 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79079 | | | | 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 | 103.47387 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 28/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------------|
| ASN14(On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 58.51370 | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.00747 | | | 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 | 102.00747 | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 31/01/2022 Spot Bond | | | 3.45500 | 136.87207 | 3.45500 | 138.71255 | | | 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 | 102.14635 | | | 0.00 | 0 | 8,340,780 |
| Total ASN150 SPOT | | | | | | | | | 0.00 | 0 | 8,340,780 |
| Total For ASN150 | | | | | | | | | 0.00 | 0 | 8,340,780 |
| ASN15(On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.31047 | | | 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 | | | 3.77000 | 90.95108 | 3.77000 | 158.17218 | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 06/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 27/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16(On 08/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.92580 | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16(On 19/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.55393 | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN16: On 26/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20177 | | | 0.00 | 0 | 0 |
| Total ASN162 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN162 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 29/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.85743 | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 22/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 30/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20579 | | | 0.00 | 0 | 0 |
| Total ASN173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN173 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 02/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.23086 | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 21/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 23/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | 0.00 | 0 | 0 |
| ASN38: On 20/12/2017 Spot Bond | | | 100.00000 | 59.91981 | 100.00000 | 59.47578 | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | 0.00 | 0 | 0 |
| ASN39: On 20/12/2017 Spot Bond | | | 100.00000 | 59.97291 | 100.00000 | 59.52847 | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | 0.00 | 0 | 0 |
| ASN40: On 20/12/2017 Spot Bond | | | 100.00000 | 59.73399 | 100.00000 | 59.29133 | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| ASN43I On 10/03/2017 Spot Bond | | | 100.00000 | 90.60792 | 100.00000 | 89.95134 | | | 0.00 | 0 | 0 |
| Total ASN43U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN43U | | | | | | | | | 0.00 | 0 | 0 |
| ASN50I On 16/03/2018 Spot Bond | | | 100.00000 | 41.55187 | 100.00000 | 41.24396 | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 3.82790 | 100.00000 | 3.79953 | | | 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 | 28.88408 | 100.00000 | 28.67004 | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.92190 | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 9.22000 | 103.93065 | 9.22000 | 103.85346 | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | | | 0.00 | 0 | 0 |
| BAW13 On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.14264 | | | 0.00 | 280,000,000 | 140,000,000 |
| Total BAW13 SPOT | | | | | | | | | 0.00 | 280,000,000 | 140,000,000 |
| Total For BAW13 | | | | | | | | | 0.00 | 280,000,000 | 140,000,000 |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.83871 | | | 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 | 31.52273 | 100.00000 | 31.28913 | | | 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 | 100.83293 | | | 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 | | | 10.53500 | 98.23128 | 10.53500 | 98.14819 | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 10.15500 | 99.68940 | 10.15500 | 99.60759 | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 103.06328 | 9.30000 | 102.98567 | | | | 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 | 101.14245 | | | | 0.00 | 0 | 1,183,430,507 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 1,183,430,507 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 1,183,430,507 |
| BAW23 On 15/10/2017 Spot Bond | | | 100.00000 | 52.22569 | 100.00000 | 51.83867 | | | | 0.00 | 0 | 0 |
| Total BAW23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW23U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.65759 | | | | 0.00 | 0 | 0 |
| Total BAW24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20915 | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total BAW3 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For BAW3 | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| BAW8 On 02/10/2017 Spot Bond | | | 9.44500 | 103.38186 | 9.44500 | 103.30326 | | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA08 On 31/12/2017 Spot Bond | | | 12.15299 | 100.50222 | 12.15299 | 100.21227 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA23 On 30/06/2017 Spot Bond | | | 12.32947 | 100.32538 | 12.32947 | 67.59831 | | | | 0.00 | 0 | 0 |
| Total BAYA23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA23 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA24 On 30/06/2017 Spot Bond | | | 12.22000 | 100.48714 | 12.22000 | 100.12722 | | | | 0.00 | 0 | 0 |
| Total BAYA24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA25 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.52443 | | | | 0.00 | 0 | 0 |
| Total BAYA25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | 12.14500 | 92.11907 | 12.14500 | 99.30106 | | | | 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 | 100.55160 | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA32 On 31/03/2018 Spot Bond | | | 11.77000 | 89.84354 | 11.77000 | 98.39307 | | | 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 | 100.53753 | | | 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 | 100.54892 | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.61468 | | | 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 | 99.09028 | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.26767 | | | 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 | 97.38664 | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.54926 | | | 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 | 100.53367 | | | 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 | 100.53367 | | | 0.00 | 0 | 0 |
| Total BAYA44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA44 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.54937 | | | 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 | 100.46948 | | | | 0.00 | 0 | 0 |
| Total BAYA50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA50 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA51 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.56671 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA52 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.58818 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA53 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.46912 | | | | 0.00 | 0 | 0 |
| Total BAYA53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA53 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA54 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.58831 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB04 On 31/03/2017 Spot Bond | | | 14.53588 | 100.86615 | 14.53588 | 100.59910 | | | | 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 | 100.69757 | | | | 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 | 100.69739 | | | | 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 | 100.69748 | | | | 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 | 100.72002 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB09 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.61767 | | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 19.78679 | 100.00000 | 19.64016 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYD2I On 30/06/2035 Spot Bond | | | 100.00000 | 18.00820 | 100.00000 | 17.87475 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3I On 30/06/2035 Spot Bond | | | 100.00000 | 11.11617 | 100.00000 | 11.03380 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4I On 30/06/2035 Spot Bond | | | 100.00000 | 11.12330 | 100.00000 | 11.03995 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5I On 30/06/2035 Spot Bond | | | 100.00000 | 13.43999 | 100.00000 | 13.34039 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 11.64552 | 100.00000 | 11.55922 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC114L On 30/01/2017 Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.33333 | | | | 0.00 | 0 | 0 |
| Total BC114U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC114U | | | | | | | | | | 0.00 | 0 | 0 |
| BC115L On 14/02/2017 Spot Bond | | | 100.00000 | 94.31525 | 100.00000 | 93.58974 | | | | 0.00 | 0 | 0 |
| Total BC115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC115U | | | | | | | | | | 0.00 | 0 | 0 |
| BC116L On 24/02/2017 Spot Bond | | | 100.00000 | 91.93955 | 100.00000 | 91.25000 | | | | 0.00 | 0 | 0 |
| Total BC116U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC116U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ04 On 21/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93614 | | | | 0.00 | 0 | 0 |
| Total BCJ04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ04 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ06 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.25946 | | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ09 On 25/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.89113 | | | | 0.00 | 0 | 0 |
| Total BCJ09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ09 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ10 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.19780 | | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| BCJ11 On 14/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57567 | | | | 0.00 | 0 | 0 |
| Total BCJ11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ11 | | | | | | | | | | 0.00 | 0 | 0 |
| BGP3U On 30/06/2019 Spot Bond | | | 100.00000 | 19.56673 | 100.00000 | 19.42174 | | | | 0.00 | 0 | 0 |
| Total BGP3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGP3U | | | | | | | | | | 0.00 | 0 | 0 |
| BGP4U On 30/06/2019 Spot Bond | | | 100.00000 | 19.56673 | 100.00000 | 19.42174 | | | | 0.00 | 0 | 0 |
| Total BGP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 2.52000 | 100.93589 | 2.52000 | 195.17652 | | | | 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 | | | 8.66000 | 95.72345 | 8.66000 | 172.83179 | | | | 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 | | | 8.66000 | 97.09079 | 8.66000 | 173.32552 | | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 9.04500 | 95.70054 | 9.04500 | 95.63079 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | | 0.00 | 0 | 0 |
| BEER0 On 28/03/2018 Spot Bond | | | 8.42000 | 100.86341 | 8.42000 | 100.79450 | | | | 0.00 | 0 | 506,000,000 |
| Total BEER02 SPOT | | | | | | | | | | 0.00 | 0 | 506,000,000 |
| Total For BEER02 | | | | | | | | | | 0.00 | 0 | 506,000,000 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 9.95234 | 100.00000 | 9.88019 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A8U On 21/11/2032 Spot Bond | | | 100.00000 | 8.61249 | 100.00000 | 8.55004 | | | | 0.00 | 0 | 0 |
| Total BG1A8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A8U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1B2U On 23/11/2032 Spot Bond | | | 100.00000 | 8.61249 | 100.00000 | 8.55004 | | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BG1C2 On 21/11/2032 Spot Bond | | | 100.00000 | 9.13678 | 100.00000 | 9.07054 | | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2 On 21/11/2032 Spot Bond | | | 100.00000 | 0.00009 | 100.00000 | 0.00009 | | | | 0.00 | 0 | 0 |
| Total BG1D2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2 On 21/11/2032 Spot Bond | | | 100.00000 | 12.22429 | 100.00000 | 12.13566 | | | | 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 | 16.88467 | 100.00000 | 16.76226 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A1 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A2 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A3 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42A On 15/03/2017 Spot Bond | | | 8.98000 | 103.10629 | 8.98000 | 103.03118 | | | | 0.00 | 0 | 0 |
| Total BG42A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42A4 | | | | | | | | | | 0.00 | 0 | 0 |
| BG42B On 15/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42B | | | | | | | | | | 0.00 | 0 | 0 |
| BG42C On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG42C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42C | | | | | | | | | | 0.00 | 0 | 0 |
| BG42D On 15/03/2017 Spot Bond | | | 100.00000 | 87.74038 | 100.00000 | 87.11217 | | | | 0.00 | 0 | 0 |
| Total BG42DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42DU | | | | | | | | | | 0.00 | 0 | 0 |
| BG42Y On 15/03/2017 Spot Bond | | | 100.00000 | 87.74038 | 100.00000 | 87.11217 | | | | 0.00 | 0 | 0 |
| Total BG42YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42YU | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BGL01 On 19/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.49351 | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | 0.00 | 0 | 0 |
| BGL02 On 19/11/2019 Spot Bond | | | 11.46000 | 100.43998 | 11.46000 | 100.34727 | | | 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 | 102.21230 | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2025 Spot Bond | | | 11.35000 | 97.92440 | 11.35000 | 101.30840 | | | 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 | | | 11.43500 | 104.02219 | 11.43500 | 104.10095 | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.52853 | | | 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 | | | 11.97000 | 103.65626 | 11.97000 | 103.86316 | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.39319 | | | 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 | | | 11.43500 | 103.51369 | 11.43500 | 103.41835 | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.29066 | | | 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 | | | 11.81500 | 103.79010 | 11.81500 | 104.59045 | | | 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 | 101.87975 | | | 0.00 | 0 | 0 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL12 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| BGL13 On 20/08/2021 Spot Bond | | | 11.85500 | 104.55741 | 11.85500 | 104.45929 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.41673 | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | 0.00 | 0 | 0 |
| BGR03 On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 107.91342 | | | 0.00 | 0 | 0 |
| Total BGR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR03 | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43050 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total BID04 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For BID04 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.58309 | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 9.32000 | 99.58017 | 9.32000 | 99.50544 | | | 0.00 | 0 | 2,272,000,000 |
| Total BID06 SPOT | | | | | | | | | 0.00 | 0 | 2,272,000,000 |
| Total For BID06 | | | | | | | | | 0.00 | 0 | 2,272,000,000 |
| 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 | 101.69212 | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | 0.00 | 0 | 0 |
| BTC148 On 06/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.64183 | | | 0.00 | 0 | 0 |
| Total BTC148 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC148 | | | | | | | | | 0.00 | 0 | 0 |
| BTC149 On 10/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.55630 | | | 0.00 | 0 | 0 |
| Total BTC149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC149 | | | | | | | | | 0.00 | 0 | 0 |
| BTC151 On 10/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.79117 | | | 0.00 | 0 | 0 |
| Total BTC151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC151 | | | | | | | | | 0.00 | 0 | 0 |
| BTC152 On 17/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.48013 | | | 0.00 | 0 | 0 |
| Total BTC152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC152 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BTC15 On 20/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.34475 | | | 0.00 | 0 | 0 |
| Total BTC153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC153 | | | | | | | | | 0.00 | 0 | 0 |
| BTC15 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.17720 | | | 0.00 | 0 | 0 |
| Total BTC154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC154 | | | | | | | | | 0.00 | 0 | 0 |
| BTC15 On 02/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.66478 | | | 0.00 | 0 | 0 |
| Total BTC156 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC156 | | | | | | | | | 0.00 | 0 | 0 |
| BTC15 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.05142 | | | 0.00 | 0 | 0 |
| Total BTC157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC157 | | | | | | | | | 0.00 | 0 | 0 |
| BTC15 On 07/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.02959 | | | 0.00 | 0 | 0 |
| Total BTC158 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC158 | | | | | | | | | 0.00 | 0 | 0 |
| BTC15 On 14/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.87997 | | | 0.00 | 0 | 0 |
| Total BTC159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC159 | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 03/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.57934 | | | 0.00 | 0 | 0 |
| Total BTC160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC160 | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.41469 | | | 0.00 | 0 | 0 |
| Total BTC161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC161 | | | | | | | | | 0.00 | 0 | 0 |
| BTC16 On 10/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.31008 | | | 0.00 | 0 | 0 |
| Total BTC162 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC162 | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.59159 | | | 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 | 100.61009 | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ17 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79565 | | | 0.00 | 0 | 0 |
| Total BWZJ17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ17 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BWZJ1: On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52132 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1: On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.84281 | | | | 0.00 | 0 | 0 |
| Total BWZJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.89116 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 11.08520 | 100.00000 | 11.00305 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 11.08520 | 100.00000 | 11.00305 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 11.11643 | 100.00000 | 11.03404 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 11.11643 | 100.00000 | 11.03404 | | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 41.88553 | 100.00000 | 41.57513 | | | | 0.00 | 0 | 0 |
| Total BYA49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA49U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 17.55065 | 100.00000 | 17.42059 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL09 On 29/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.77953 | | | | 0.00 | 0 | 0 |
| Total CBL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL09 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL12 On 06/09/2018 Spot Bond | | | 15.47000 | 98.56796 | 15.47000 | 98.44632 | | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.95513 | | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| CBL14 On 01/02/2019 Spot Bond | | | 13.27000 | 102.51520 | 13.27000 | 102.40788 | | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL16 On 18/05/2017 Spot Bond | | | 8.80500 | 101.89330 | 8.80500 | 101.82160 | | | | 0.00 | 0 | 0 |
| Total CBL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL16 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.69836 | | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 13.27000 | 99.86789 | 13.27000 | 99.76334 | | | | 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 | 99.11223 | | | | 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 | | | 10.13500 | 97.33270 | 10.13500 | 97.25298 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.70772 | | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 21/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.16528 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.95002 | | | | 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 | | | 10.43500 | 104.64440 | 10.43500 | 104.55623 | | | | 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 | | | 10.56500 | 110.22112 | 10.56500 | 110.12763 | | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 10.59000 | 106.47532 | 10.59000 | 106.38480 | | | | 0.00 | 0 | 350,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For CCT02 | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CCT03 On 15/03/2025 Spot Bond | | | 10.64000 | 106.76400 | 10.64000 | 106.67232 | | | 0.00 | 0 | 420,000,000 |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | 420,000,000 |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | 420,000,000 |
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.97770 | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77160 | 10.00000 | 104.68960 | | | 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 | 100.00840 | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86497 | | | 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 | 99.88582 | | | 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 | 39.78501 | 100.00000 | 39.49657 | | | 0.00 | 0 | 0 |
| Total CGR18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR18U | | | | | | | | | 0.00 | 0 | 0 |
| CGR19 On 04/06/2018 Spot Bond | | | 100.00000 | 44.19564 | 100.00000 | 43.86812 | | | 0.00 | 0 | 0 |
| Total CGR19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR19U | | | | | | | | | 0.00 | 0 | 0 |
| CGR20 On 03/07/2018 Spot Bond | | | 100.00000 | 41.03961 | 100.00000 | 40.73548 | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.26184 | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | 0.00 | 0 | 0 |
| CGR22 On 08/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78465 | | | 0.00 | 0 | 0 |
| Total CGR22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR22 | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.28203 | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CGR24 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.48051 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.72459 | | | | 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 | 100.58222 | | | | 0.00 | 0 | 0 |
| Total CGR26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR26 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.75316 | | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.48099 | | | | 0.00 | 0 | 0 |
| Total CIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.49666 | | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.51513 | | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG06 On 28/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51674 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.62426 | | | | 0.00 | 0 | 0 |
| Total CIG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG07 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG09L On 07/06/2019 Spot Bond | | | 100.00000 | 25.10807 | 100.00000 | 24.92201 | | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 0.00 | 0 | 0 |
| CIG10 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.30727 | | | | 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 | 102.36690 | | | | 0.00 | 0 | 0 |
| Total CIG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CIG12 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.46208 | | | 0.00 | 0 | 0 |
| Total CIG12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG12 | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/12/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 100.60119 | 10.11000 | 100.51900 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 133.78453 | 3.14000 | 135.99505 | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 3.38000 | 140.38860 | 3.38000 | 133.91807 | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN237 On 14/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.63949 | | | 0.00 | 0 | 0 |
| Total CLN237 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN237 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN23 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN239 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN239 | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.46730 | | | 0.00 | 0 | 0 |
| Total CLN241 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN241 | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2019 Spot Bond | | | 13.50000 | 96.50416 | 13.50000 | 96.40144 | | | 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 | 103.84654 | 9.35000 | 103.76921 | | | 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 | 100.66861 | | | 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 | 100.63477 | | | 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 | 100.67752 | | | 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 | 100.67752 | | | 0.00 | 0 | 0 |
| Total CLN259 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN259 | | | | | | | | | 0.00 | 0 | 0 |
| CLN26 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.67752 | | | 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 | 100.62897 | | | 0.00 | 0 | 0 |
| Total CLN261 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN261 | | | | | | | | | 0.00 | 0 | 0 |
| CLN26 On 26/03/2019 Spot Bond | | | 9.70000 | 103.05062 | 9.70000 | 102.96976 | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN268 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.18704 | | | 0.00 | 0 | 0 |
| Total CLN268 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN268 | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.62882 | | | 0.00 | 0 | 0 |
| Total CLN269 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN269 | | | | | | | | | 0.00 | 0 | 0 |
| CLN272 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86739 | | | 0.00 | 0 | 0 |
| Total CLN272 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN272 | | | | | | | | | 0.00 | 0 | 0 |
| CLN273 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79079 | | | 0.00 | 0 | 0 |
| Total CLN273 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN273 | | | | | | | | | 0.00 | 0 | 0 |
| CLN274 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85532 | | | 0.00 | 0 | 0 |
| Total CLN274 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN274 | | | | | | | | | 0.00 | 0 | 0 |
| CLN275 On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45410 | | | 0.00 | 0 | 0 |
| Total CLN275 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN275 | | | | | | | | | 0.00 | 0 | 0 |
| CLN277 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59866 | | | 0.00 | 0 | 0 |
| Total CLN277 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN277 | | | | | | | | | 0.00 | 0 | 0 |
| CLN278 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89794 | | | 0.00 | 0 | 0 |
| Total CLN278 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN278 | | | | | | | | | 0.00 | 0 | 0 |
| CLN280 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.29065 | | | 0.00 | 0 | 0 |
| Total CLN280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN280 | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.88983 | | | 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 | 101.42537 | | | 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 | 100.70147 | | | 0.00 | 0 | 0 |
| Total CLN290 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN29 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65985 | | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.42837 | | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.45574 | | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65365 | | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.57542 | | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.88851 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.56619 | | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70279 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59887 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN30 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 161.11400 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN30 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31160 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 160.93244 | | | | 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 | 160.52385 | | | | 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 | 160.92306 | | | | 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 | 101.86193 | | | | 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 | | | 11.21000 | 94.82438 | 11.21000 | 94.73870 | | | | 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 | | | 11.73000 | 96.28804 | 11.73000 | 96.19711 | | | | 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 | 100.57629 | | | | 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 | 100.90100 | | | | 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 | 101.82547 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.90398 | | | | 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 | 102.26345 | | | | 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 | 106.39208 | 8.80500 | 101.94675 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN321 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.90313 | | | | 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 | 100.83846 | | | | 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 | 100.85100 | | | | 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 | 100.89925 | | | | 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 | 100.85768 | | | | 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 | 100.92449 | | | | 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 | 100.57629 | | | | 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 | 140.19080 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.75345 | | | | 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 | 101.02192 | | | | 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 | 100.57911 | | | | 0.00 | 0 | 0 |
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN34 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.95755 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.76565 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.87584 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.75557 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.56499 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.76895 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 28/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN353 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN353 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN354 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.75557 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.90451 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.74731 | | | | 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 | | | 10.39000 | 104.40821 | 10.39000 | 104.32061 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN363 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.80362 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.23215 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 20/03/2024 Spot Bond | | | 12.53000 | 106.52580 | 12.53000 | 106.41856 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.31281 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 06/08/2023 Spot Bond | | | 12.56000 | 106.56179 | 12.56000 | 106.45603 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 26/07/2022 Spot Bond | | | 10.02000 | 104.35839 | 10.02000 | 104.27524 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.31281 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.84824 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 82.60135 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.79314 | | | | 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 | 100.80735 | | | | 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 | 100.80752 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN375 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59718 | | | | 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 | | | 9.83500 | 103.53669 | 9.83500 | 103.45435 | | | | 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 | 100.50127 | | | | 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 | 100.87856 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 101.51927 | 10.98000 | 101.42938 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 103.76677 | 11.00000 | 103.67473 | | | | 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 | 100.89065 | | | | 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 | 99.93199 | | | | 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 | | | 12.32000 | 102.73023 | 12.32000 | 102.62850 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.96407 | | | | 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 | 100.80723 | | | | 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 | 99.83925 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN388 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.85341 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN389 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN389 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN389 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN392 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77412 | | | | 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 | 100.81152 | | | | 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 | 101.21105 | | | | 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 | 100.87018 | | | | 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 | 101.62457 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.76713 | | | | 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 | 101.75801 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81142 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN402 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.54239 | | | | 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 | 100.54239 | | | | 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 | 101.87956 | | | | 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 | 92.16443 | | | | 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 | 100.81560 | | | | 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 | 100.05562 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.89071 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.89488 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05588 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88237 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.04056 | | | | 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 | 100.92405 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN416 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05932 | | | | 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 | 101.37698 | 4.00000 | 107.85617 | | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 23/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.83496 | | | | 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 | 100.96573 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 46.11724 | 7.01000 | 46.69151 | | | | 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 | 100.97406 | | | | 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 | 99.80018 | | | | 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 | 101.27702 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.18176 | | | | 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 | 101.27702 | | | | 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 | 104.14695 | | | | 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 | 101.15273 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN427 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91606 | | | 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 | 101.80043 | | | 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 | 101.14028 | | | 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 | 109.42092 | | | 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 | 101.27281 | | | 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 | 101.36385 | | | 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 | 101.41341 | | | 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 | 110.18368 | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | 0.00 | 0 | 0 |
| CLN435 On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.74553 | | | 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 | 100.88657 | | | 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 | 100.84903 | | | 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 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN438 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN438 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN439 On 03/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.11704 | | | | 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 | 111.06753 | | | | 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 | 101.55320 | | | | 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 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN442 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN443 On 23/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.62651 | | | | 0.00 | 0 | 0 |
| Total CLN443 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN443 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 10.50500 | 104.71398 | 10.50500 | 104.62516 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.31897 | | | | 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 | 100.59535 | | | | 0.00 | 0 | 0 |
| Total CLN446 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN446 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN447 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41698 | | | | 0.00 | 0 | 0 |
| Total CLN447 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN447 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN448 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59769 | | | | 0.00 | 0 | 0 |
| Total CLN448 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN448 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN449 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61760 | | | | 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 | 100.58939 | | | | 0.00 | 0 | 0 |
| Total CLN450 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN450 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| CLN452 On 31/01/2022 Spot Bond | | | 4.08000 | 132.96692 | 4.08000 | 134.80334 | | | 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 | | | 5.94000 | 95.90422 | 5.94000 | 97.08437 | | | 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 | | | 5.58000 | 98.40248 | 5.58000 | 99.58333 | | | 0.00 | 0 | 99,000,000 |
| Total CLN454 SPOT | | | | | | | | | 0.00 | 0 | 99,000,000 |
| Total For CLN454 | | | | | | | | | 0.00 | 0 | 99,000,000 |
| CLN455 On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.58340 | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.99253 | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 17/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.69900 | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.39667 | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | 0.00 | 0 | 0 |
| CLN459 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66981 | | | 0.00 | 0 | 0 |
| Total CLN459 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN459 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 197.19458 | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 9.04500 | 95.70054 | 9.04500 | 95.63079 | | | 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 | | | 8.66000 | 39.25051 | 8.66000 | 172.83179 | | | 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 | | | 8.66000 | 39.76290 | 8.66000 | 173.32552 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF07 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81171 | | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF08 On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.27042 | | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF09 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82007 | | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF10 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.90398 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.75820 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.79079 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.19321 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.79073 | | | | 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 | 100.81977 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.89907 | | | | 0.00 | 0 | 0 |
| Total COH001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH001 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10797 | | | | 0.00 | 0 | 0 |
| Total COH002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH002 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|----------------------|----------------------|
| COJ04 On 05/06/2018 Spot Bond | | | 9.24500 | 100.88396 | 9.24500 | 100.80885 | | | 0.00 | 0 | 980,000,000 |
| Total COJ04 SPOT | | | | | | | | | 0.00 | 0 | 980,000,000 |
| Total For COJ04 | | | | | | | | | 0.00 | 0 | 980,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 9.78500 | 112.88252 | 9.78500 | 112.79368 | | | 0.00 | 0 | 1,000,000,000 |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 10.04500 | 106.05536 | 10.04500 | 105.96926 | | | 0.00 | 0 | 200,000,000 |
| Total COJ07 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For COJ07 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| COJ08 On 22/06/2026 Spot Bond | | | 10.82500 | 104.64746 | 10.82500 | 104.55658 | | | 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 | | | 10.28000 | 100.72649 | 10.28000 | 100.64331 | | | 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 | | | 10.45500 | 96.75531 | 10.45500 | 96.67408 | | | 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 | | | 11.37000 | 95.79945 | 11.37000 | 95.71218 | | 120,976,800,000,000.00 | 10,640,000,000 | 6,110,000,000 | |
| Total COT02 SPOT | | | | | | | | 120,976,800,000,000.00 | 10,640,000,000 | 6,110,000,000 | |
| Total For COT02 | | | | | | | | 120,976,800,000,000.00 | 10,640,000,000 | 6,110,000,000 | |
| COT03 On 05/06/2028 Spot Bond | | | 11.39000 | 89.11436 | 11.39000 | 89.03304 | | 0.00 | 0 | 0 | |
| Total COT03 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For COT03 | | | | | | | | 0.00 | 0 | 0 | |
| CPL003 On 28/02/2017 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total CPL003 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CPL003 | | | | | | | | 0.00 | 0 | 0 | |
| CPL01U On 12/12/2019 Spot Bond | | | 100.00000 | 17.42792 | 100.00000 | 17.29877 | | 0.00 | 0 | 0 | |
| Total CPL01U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CPL01U | | | | | | | | 0.00 | 0 | 0 | |
| CPL021 On 25/08/2017 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total CPL021 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CPL021 | | | | | | | | 0.00 | 0 | 0 | |
| CPL022 On 23/09/2019 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total CPL022 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CPL022 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CPL024 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL02U On 12/03/2020 Spot Bond | | | 100.00000 | 14.31568 | 100.00000 | 14.20960 | | | | 0.00 | 0 | 0 |
| Total CPL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL03U On 12/12/2018 Spot Bond | | | 100.00000 | 30.14280 | 100.00000 | 29.91942 | | | | 0.00 | 0 | 0 |
| Total CPL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL05U On 30/10/2018 Spot Bond | | | 100.00000 | 33.51084 | 100.00000 | 33.26788 | | | | 0.00 | 0 | 0 |
| Total CPL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL05U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL06U On 30/11/2018 Spot Bond | | | 100.00000 | 31.21934 | 100.00000 | 30.98798 | | | | 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 | | | 11.81000 | 95.46915 | 11.81000 | 95.37841 | | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38U On 10/06/2018 Spot Bond | | | 100.00000 | 42.48730 | 100.00000 | 42.17245 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN39U On 10/06/2018 Spot Bond | | | 100.00000 | 36.54502 | 100.00000 | 36.27420 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40U On 10/06/2018 Spot Bond | | | 100.00000 | 43.01817 | 100.00000 | 42.69938 | | | | 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 | | | 8.47000 | 101.13991 | 8.47000 | 101.07041 | | | | 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 | 102.18490 | 6.86000 | 102.12780 | | | | 0.00 | 0 | 0 |
| Total DENG44/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG5 On 04/02/2017 Spot Bond | | | 100.00000 | | 0.00000 | 101.78645 | | | | 0.00 | 0 | 0 |
| Total DENG59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG59 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| DENG6 On 27/01/2017 Spot Bond | | | 8.75000 | 99.90420 | 8.75000 | 99.83247 | | | | 0.00 | 0 | 0 |
| Total DENG61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG61 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.18570 | | | | 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 | 101.07595 | | | | 0.00 | 0 | 0 |
| Total DENG63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG63 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28822 | | | | 0.00 | 0 | 0 |
| Total DLTB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 57.77179 | 100.00000 | 57.34367 | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 57.77179 | 100.00000 | 57.34367 | | | | 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 | 65.46786 | 100.00000 | 65.07978 | | | | 0.00 | 0 | 0 |
| Total DNG60U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG60U | | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.02020 | | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.85332 | | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL009 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 65.65965 | | | | 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 | | | 9.60500 | 98.85135 | 9.60500 | 98.77495 | | | | 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 | | | 9.34000 | 104.61714 | 9.34000 | 104.53932 | | | | 0.00 | 0 | 600,000,000 |
| Total DV22 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For DV22 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 21.40517 | 100.00000 | 21.26413 | | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| Total For DV22/R207 | | | | | | | | | 0.00 | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 9.94000 | 104.29959 | 9.94000 | 104.21714 | | | 0.00 | 0 | 18,748,000,000 |
| Total DV23 SPOT | | | | | | | | | 0.00 | 0 | 18,748,000,000 |
| Total For DV23 | | | | | | | | | 0.00 | 0 | 18,748,000,000 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.52876 | 100.00000 | 14.43303 | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.52876 | 100.00000 | 14.43303 | | | 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 | | | 9.99000 | 102.65029 | 9.99000 | 102.56873 | | | 0.00 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 104.14640 | 9.69000 | 104.06609 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 104.14640 | 9.69000 | 104.06609 | | | 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 | | | 10.89000 | 99.08277 | 10.89000 | 98.99716 | | | 0.00 | 0 | 109,000,000 |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | 109,000,000 |
| Total For DV29 | | | | | | | | | 0.00 | 0 | 109,000,000 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.32123 | 10.10000 | 104.23747 | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.32123 | 10.10000 | 104.23747 | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02i On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32022 | | | 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 | 107.66174 | | | 0.00 | 0 | 0 |
| Total DVC021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC021 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72196 | | | 0.00 | 0 | 0 |
| Total DVC023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC023 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 16/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 107.32027 | | | 0.00 | 0 | 0 |
| Total DVC024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC024 | | | | | | | | | 0.00 | 0 | 0 |
| DVC25 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.17323 | | | 0.00 | 0 | 0 |
| Total DVC25 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For DVC25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC26 On 29/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20631 | | | | 0.00 | 0 | 0 |
| Total DVC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC26 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF17 On 18/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70522 | | | | 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 | 100.27123 | | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59066 | | | | 0.00 | 0 | 0 |
| Total DVF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF19 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20 On 29/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.26983 | | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.31490 | | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 8.66000 | 114.11263 | 8.66000 | 120.76516 | | | | 0.00 | 0 | 1,503,550,500 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 1,503,550,500 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 1,503,550,500 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 18.19812 | 100.00000 | 24.65206 | | | | 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 | | | 9.52000 | 103.81527 | 9.52000 | 103.73529 | | | | 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 | | | 9.63500 | 103.96290 | 9.63500 | 103.88185 | | | | 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 | | | 9.92000 | 103.72743 | 9.92000 | 103.64424 | | | | 0.00 | 0 | 0 |
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 3.26000 | 105.03896 | 3.26000 | 104.96148 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EFC04 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EFC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFC04 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS00E On 23/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.96548 | | | | 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 | 102.39186 | | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0C On 28/10/2023 Spot Bond | | | 100.00000 | 16.36131 | 100.00000 | 20.24135 | | | | 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 | | | 2.85000 | 101.17853 | 2.85000 | 102.35901 | | | | 0.00 | 0 | 6,000,000,000 |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 111.32044 | 2.25000 | 112.49940 | | | | 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 | | | 2.80000 | 127.48186 | 2.80000 | 127.39263 | | | | 0.00 | 0 | 3,579,400,000 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 3,579,400,000 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 3,579,400,000 |
| EL29 On 19/11/2029 Spot Bond | | | 2.78000 | 114.75330 | 2.78000 | 114.67316 | | | | 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 | | | 2.78000 | 113.67907 | 2.78000 | 113.60011 | | | | 0.00 | 0 | 1,390,000,000 |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | 1,390,000,000 |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | 1,390,000,000 |
| EL31 On 02/06/2031 Spot Bond | | | 2.81000 | 105.90332 | 2.81000 | 105.82923 | | | | 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 | | | 2.84000 | 101.71467 | 2.84000 | 102.89485 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 111.32044 | 2.25000 | 112.49940 | | | | 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 | | | 9.96500 | 101.58822 | 9.96500 | 101.50772 | | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 9.71500 | 107.29685 | 9.71500 | 107.21253 | | | | 0.00 | 0 | 11,700,000 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 11,700,000 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 11,700,000 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.44000 | 100.23484 | 10.44000 | 100.15034 | | | | 0.00 | 0 | 57,000,000 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 57,000,000 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 57,000,000 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.67500 | 91.84387 | 10.67500 | 95.68815 | | | | 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 | | | 10.94000 | 101.04013 | 10.94000 | 101.58800 | | | | 0.00 | 0 | 2,724,976,500 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 2,724,976,500 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 2,724,976,500 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.54000 | 99.26228 | 10.54000 | 99.82007 | | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.31551 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.83882 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.46580 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.22413 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.99253 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.50823 | | | | 0.00 | 0 | 0 |
| Total EPF009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF009 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.86525 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 01/09/2018 Spot Bond | | | 100.00000 | 23.91658 | 100.00000 | 23.73935 | | | | 0.00 | 0 | 0 |
| Total EPF011U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF021 On 01/09/2019 Spot Bond | | | 100.00000 | 9.79623 | 100.00000 | 9.72364 | | | | 0.00 | 0 | 0 |
| Total EPF021U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF021U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC20 On 22/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43374 | | | | 0.00 | 0 | 0 |
| Total EPFC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC20 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC21 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.46804 | | | | 0.00 | 0 | 0 |
| Total EPFC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC21 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC22 On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.07070 | | | | 0.00 | 0 | 0 |
| Total EPFC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC22 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC23 On 04/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.70408 | | | | 0.00 | 0 | 0 |
| Total EPFC23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC23 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC24 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80751 | | | | 0.00 | 0 | 0 |
| Total EPFC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC24 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.86203 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2017 Spot Bond | | | 100.00000 | 99.45946 | 100.00000 | 98.65951 | | | | 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 | 95.61795 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 12.77000 | 98.00938 | 12.77000 | 97.90944 | | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08, On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.72103 | | | | 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 | 29.63174 | 100.00000 | 29.41215 | | | | 0.00 | 0 | 0 |
| EQS08, On 04/10/2018 Spot Bond | | | 100.00000 | 29.73530 | 100.00000 | 29.51494 | | | | 0.00 | 0 | 0 |
| Total EQS08A/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.62937 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.65723 | | | | 0.00 | 0 | 0 |
| Total ERS3B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B5 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERS3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.71638 | | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.82991 | | | | 0.00 | 0 | 0 |
| Total ERS3C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C5 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1, On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1, On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1, On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|-----------------------|---------------|
| Total ERSA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.56863 | | | | 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 | 101.54944 | | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.50764 | | | | 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 | 101.56860 | | | | 0.00 | 0 | 0 |
| Total ERSA20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA20 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.62771 | | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.81947 | | | | 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 | 101.61196 | | | | 0.00 | 0 | 0 |
| Total ERSA23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA23 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 8.46000 | 103.30135 | 8.46000 | 103.23083 | | | 928,141,524,000.00 | 109,709,400 | 43,406,300,000 | |
| Total ES18 SPOT | | | | | | | | | 928,141,524,000.00 | 109,709,400 | 43,406,300,000 | |
| Total For ES18 | | | | | | | | | 928,141,524,000.00 | 109,709,400 | 43,406,300,000 | |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 102.38805 | 9.25000 | 102.31178 | | | 0.00 | 0 | 0 | |
| Total ES18/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES18/R204 | | | | | | | | | 0.00 | 0 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 9.15000 | 103.80834 | 9.15000 | 103.73264 | | | 48,015,540,000.00 | 5,247,600 | 3,000,000,000 | |

| 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 ES23 SPOT | | | | | | | | | | 48,015,540,000.00 | 5,247,600 | 3,000,000,000 |
| Total For ES23 | | | | | | | | | | 48,015,540,000.00 | 5,247,600 | 3,000,000,000 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 99.94699 | 10.00000 | 99.86750 | | | | 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 | | | 9.62000 | 91.77519 | 9.62000 | 91.70414 | | | | 77,473,708,000.00 | 8,053,400 | 12,600,000,000 |
| Total ES26 SPOT | | | | | | | | | | 77,473,708,000.00 | 8,053,400 | 12,600,000,000 |
| Total For ES26 | | | | | | | | | | 77,473,708,000.00 | 8,053,400 | 12,600,000,000 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.41913 | 7.85000 | 102.35416 | | | | 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 | | | 10.28500 | 80.69871 | 10.28000 | 80.66450 | | | | 99,200,882,000.00 | 9,645,200 | 83,073,000,000 |
| Total ES33 SPOT | | | | | | | | | | 99,200,882,000.00 | 9,645,200 | 83,073,000,000 |
| Total For ES33 | | | | | | | | | | 99,200,882,000.00 | 9,645,200 | 83,073,000,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.67936 | 7.50000 | 102.61673 | | | | 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 | | | 10.40500 | 85.17945 | 10.40500 | 85.10827 | | | | 45,074,460,000.00 | 4,332,000 | 50,450,000,000 |
| Total ES42 SPOT | | | | | | | | | | 45,074,460,000.00 | 4,332,000 | 50,450,000,000 |
| Total For ES42 | | | | | | | | | | 45,074,460,000.00 | 4,332,000 | 50,450,000,000 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.07954 | 8.50000 | 102.00953 | | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | | 0.00 | 0 | 0 |
| EXX01 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61666 | | | | 0.00 | 1,700,000,000 | 850,000,000 |
| Total EXX01 SPOT | | | | | | | | | | 0.00 | 1,700,000,000 | 850,000,000 |
| Total For EXX01 | | | | | | | | | | 0.00 | 1,700,000,000 | 850,000,000 |
| EXX02 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.60022 | | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | | 0.00 | 0 | 0 |
| FIF01U On 01/11/2018 Spot Bond | | | 100.00000 | 32.05038 | 100.00000 | 33.97141 | | | | 0.00 | 0 | 0 |
| Total FIF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF01U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2018 Spot Bond | | | 100.00000 | 32.12979 | 100.00000 | 34.07696 | | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2018 Spot Bond | | | 100.00000 | 32.23086 | 100.00000 | 34.21130 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2018 Spot Bond | | | 100.00000 | 32.33193 | 100.00000 | 34.34563 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50494 | | | | 0.00 | 0 | 0 |
| Total FIFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB05 On 28/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33690 | | | | 0.00 | 0 | 0 |
| Total FIFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB06 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.41572 | | | | 0.00 | 0 | 0 |
| Total FIFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB07 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32274 | | | | 0.00 | 0 | 0 |
| Total FIFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB08 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.29983 | | | | 0.00 | 0 | 0 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB09 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.59090 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.99780 | | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC31 On 09/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.68668 | | | | 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 | 0.28239 | 100.00000 | 0.28034 | | | | 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 | 0.28239 | 100.00000 | 0.28034 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 12.73980 | 100.00000 | 12.64743 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FR002U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 12.40510 | 100.00000 | 12.31516 | | | | 0.00 | 0 | 0 |
| Total FR003U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR003U | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4J On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FR2A4A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4A | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FR2A4B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4B | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4C On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FR2A4C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4C | | | | | | | | | | 0.00 | 0 | 0 |
| FR2A4I On 15/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FR2A4D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR2A4D | | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 9.88000 | 98.40649 | 9.88000 | 98.32831 | | | | 0.00 | 0 | 360,000,000 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| FRB09 On 10/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87743 | | | | 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 | 99.87965 | | | | 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 | 102.03975 | | | | 0.00 | 0 | 0 |
| Total FRB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.30383 | | | | 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 | 97.17598 | | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2026 Spot Bond | | | 11.03500 | 95.45498 | 11.03500 | 97.80911 | | | | 0.00 | 0 | 59,800,000 |

| 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 FRB14 SPOT | | | | | | | | | 0.00 | 0 | 59,800,000 |
| Total For FRB14 | | | | | | | | | 0.00 | 0 | 59,800,000 |
| FRB15 On 06/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.14036 | | | 0.00 | 0 | 0 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.18803 | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.33448 | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/On 08/01/2027 Spot Bond | | | 100.00000 | 11.32838 | 100.00000 | 11.24443 | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.55183 | | | 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 | | | 11.73500 | 105.36839 | 11.73500 | 105.26941 | | | 0.00 | 0 | 0 |
| Total FRB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.79904 | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | 0.00 | 0 | 0 |
| FRB21 On 24/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.76095 | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.33740 | | | 0.00 | 0 | 0 |
| Total FRB22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.57000 | 103.48047 | 10.57000 | 103.39266 | | | 0.00 | 0 | 0 |
| Total FRBC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC21 | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2:On 21/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86189 | | | 0.00 | 0 | 0 |
| Total FRBC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.16000 | 135.65842 | 3.16000 | 140.60334 | | 474,000,000,000.00 | | 150,000,000 | 90,000,000 |

| 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 FRBI22 SPOT | | | | | | | | | 474,000,000,000.00 | 150,000,000 | 90,000,000 |
| Total For FRBI22 | | | | | | | | | 474,000,000,000.00 | 150,000,000 | 90,000,000 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.41000 | 113.41177 | 3.41000 | 272.87817 | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.54000 | 108.46782 | 3.54000 | 115.21336 | | | 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 | | | 3.74000 | 90.47702 | 3.74000 | 158.61984 | | | 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 | | | 3.95000 | 94.32706 | 3.95000 | 192.17157 | | | 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 | | | 3.96000 | 91.36866 | 3.96000 | 90.99577 | | | 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 | | | 7.10500 | 76.76641 | 7.10500 | 76.05460 | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 28/10/2024 Spot Bond | | | 9.19800 | 50.51161 | 9.19800 | 49.43944 | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 10/12/2024 Spot Bond | | | 9.45000 | 49.09093 | 9.45000 | 47.99589 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | 0.00 | 0 | 0 |
| FRC04 On 15/03/2017 Spot Bond | | | 100.00000 | 87.74038 | 100.00000 | 87.11217 | | | 0.00 | 0 | 0 |
| Total FRC04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC04U | | | | | | | | | 0.00 | 0 | 0 |
| FRC05 On 13/10/2018 Spot Bond | | | 100.00000 | 28.84337 | 100.00000 | 28.62963 | | | 0.00 | 0 | 0 |
| Total FRC05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC05U | | | | | | | | | 0.00 | 0 | 0 |
| FRC06 On 31/12/2017 Spot Bond | | | 100.00000 | 59.16428 | 100.00000 | 58.72585 | | | 0.00 | 0 | 0 |
| Total FRC06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.47317 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC107 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93285 | | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC109 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82425 | | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC112 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89278 | | | | 0.00 | 0 | 0 |
| Total FRC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC113 On 20/06/2017 Spot Bond | | | 7.47000 | 100.05991 | 7.47000 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC115 On 20/06/2017 Spot Bond | | | 7.47000 | 100.05991 | 7.47000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC116 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC118 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC118 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC119 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC120 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC121 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC122 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC123 On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87858 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC124 On 20/09/2017 Spot Bond | | | 6.00000 | 100.04828 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC125 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC126 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC127 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC128 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC128 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC129 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC130 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC131 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC132 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC133 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11169 | | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC134 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC135 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 60.23303 | 100.09221 | 59.78630 | | | | 0.00 | 0 | 0 |
| Total FRC143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80912 | | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.92319 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15:On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87595 | | | | 0.00 | 0 | 0 |
| Total FRC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15:On 20/09/2017 Spot Bond | | | 5.76400 | 96.74620 | 5.76400 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15:On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.88434 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81834 | | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84091 | | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06187 | | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82837 | | | | 0.00 | 0 | 0 |
| Total FRC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 14/12/2018 Spot Bond | | | 13.22500 | 80.79646 | 13.22500 | 80.70890 | | | | 0.00 | 0 | 0 |
| Total FRC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78835 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78918 | | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.09138 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.76690 | | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 4.03500 | 106.31817 | 4.03500 | 111.18259 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84933 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84933 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.63529 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 30/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.57629 | | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84933 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80745 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.79156 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.21198 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17:On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.90488 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 108.12338 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.45995 | | | | 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 | 101.02026 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01942 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC185: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84105 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC188: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84105 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC189: On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.42102 | | | | 0.00 | 0 | 0 |
| Total FRC191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC191: On 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.44034 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For FRC192 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| FRC192: On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC193: On 20/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.88080 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC195: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.01642 | | | | 0.00 | 0 | 0 |
| Total FRC200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC200 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC200: On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.01642 | | | | 0.00 | 0 | 0 |
| Total FRC202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC202: On 06/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.94981 | | | | 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 | 101.84846 | 8.75000 | 101.77972 | | | | 0.00 | 0 | 0 |
| Total FRC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC205: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.82759 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC206: On 20/09/2021 Spot Bond | | | 100.00000 | 11.86175 | 100.00000 | 11.77384 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC207(On 20/09/2021 Spot Bond | | | 100.00000 | 11.01465 | 100.00000 | 10.93303 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC208(On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 96.62556 | | | | 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 | 18.59429 | 100.00000 | 18.45650 | | | | 0.00 | 0 | 0 |
| FRC210(On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.86597 | | | | 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 | 68.51086 | 100.00000 | 68.01415 | | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC211(On 07/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.89961 | | | | 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 | 13.06951 | 100.00000 | 12.97265 | | | | 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 | 66.94136 | 100.00000 | 66.45604 | | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC214(On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.89957 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC215(On 07/11/2017 Spot Bond | | | 100.00000 | 66.70314 | 100.00000 | 66.21954 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC216(On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.89554 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC217(On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.81277 | | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC219 On 04/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.98626 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC220 On 04/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.88104 | | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC221 On 31/01/2022 Spot Bond | | | 3.49000 | 136.64993 | 3.49000 | 138.49019 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC222 On 20/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.55391 | | | | 0.00 | 0 | 0 |
| Total FRC222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC222 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC223 On 30/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61876 | | | | 0.00 | 0 | 0 |
| Total FRC223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC223 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC224 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC224 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC225 On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.57618 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC226 On 31/01/2022 Spot Bond | | | 4.35000 | 131.31951 | 4.35000 | 133.15425 | | | | 0.00 | 0 | 0 |
| Total FRC226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC226 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC227 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.22071 | | | | 0.00 | 0 | 0 |
| Total FRC227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC227 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC228 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC228 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC229 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.60862 | | | | 0.00 | 0 | 0 |
| Total FRC229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC229 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC230 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 115.31777 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC238 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.25412 | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | 0.00 | 0 | 0 |
| FRC239 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 116.39426 | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | 0.00 | 0 | 0 |
| FRC240 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 115.82949 | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | 0.00 | 0 | 0 |
| FRC241 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.34016 | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | 0.00 | 0 | 0 |
| FRC242 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 105.90512 | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | 0.00 | 0 | 0 |
| FRC243 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05187 | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | 0.00 | 0 | 0 |
| FRC244 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.85800 | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | 0.00 | 0 | 0 |
| FRC245 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.05135 | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | 0.00 | 0 | 0 |
| FRC246 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04111 | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | 0.00 | 0 | 0 |
| FRC247 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.57142 | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 94.07917 | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | 0.00 | 0 | 0 |
| FRC249 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 113.70671 | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC25(On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 93.23486 | | | 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 | 101.05155 | | | 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 | 102.20861 | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.02000 | 111.16826 | 4.02000 | 135.17301 | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 4.07000 | 104.08651 | 4.07000 | 134.86486 | | | 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 | | | 4.05000 | 102.28479 | 4.05000 | 134.98802 | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | 0.00 | 0 | 0 |
| FRC72 On 31/01/2017 Spot Bond | | | 5.86000 | 101.52460 | 5.86000 | 143.27949 | | | 0.00 | 0 | 0 |
| Total FRC72 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC72 | | | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.44292 | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | 0.00 | 0 | 0 |
| FRC94/ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86031 | | | 0.00 | 0 | 0 |
| Total FRC94A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC94A | | | | | | | | | 0.00 | 0 | 0 |
| FRC96/ On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85947 | | | 0.00 | 0 | 0 |
| Total FRC96A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC96A | | | | | | | | | 0.00 | 0 | 0 |
| FRD01: On 31/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.63929 | | | 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 | 28.71336 | 100.00000 | 28.50058 | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRD09I On 26/06/2017 Spot Bond | | | 100.00000 | 86.83785 | 100.00000 | 86.22487 | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | 0.00 | 0 | 0 |
| FRD13I On 31/12/2019 Spot Bond | | | 100.00000 | 17.86080 | 100.00000 | 17.72844 | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | 0.00 | 0 | 0 |
| FRD15I On 31/12/2021 Spot Bond | | | 100.00000 | 12.57665 | 100.00000 | 12.48345 | | | 0.00 | 0 | 0 |
| Total FRD15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD15U | | | | | | | | | 0.00 | 0 | 0 |
| FRJ17 On 04/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.60277 | | | 0.00 | 0 | 0 |
| Total FRJ17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ17 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.08903 | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.50061 | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.63533 | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.80256 | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.65135 | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 0 |
| FRS01I On 13/05/2021 Spot Bond | | | 100.00000 | 5.05707 | 100.00000 | 5.02794 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |
| FRS02I On 13/05/2021 Spot Bond | | | 100.00000 | 5.05707 | 100.00000 | 5.02794 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS10I On 15/01/2024 Spot Bond | | | 2.32800 | 85.16431 | 2.32800 | 112.39830 | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS101 On 31/01/2038 Spot Bond | | | 2.75000 | 108.40387 | 2.75000 | 118.85826 | | | | 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 | 99.93453 | | | | 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 | 100.00000 | 10.38000 | 99.91475 | | | | 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 | 100.00000 | 10.38000 | 99.91475 | | | | 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 | | | 2.89000 | 105.77499 | 2.89000 | 116.19208 | | | | 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 | | | 2.96000 | 217.98640 | 2.96000 | 217.83122 | | | | 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 | | | 2.86000 | 115.40334 | 2.86000 | 116.75728 | | | | 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 | | | 2.99000 | 217.14943 | 2.99000 | 216.99431 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.44007 | | | | 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 | | | 3.29000 | 116.12195 | 3.29000 | 117.31180 | | | | 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 | | | 3.05500 | 111.78720 | 3.05500 | 113.14184 | | | | 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 | | | 3.05500 | 111.78720 | 3.05500 | 113.14184 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS12(On 07/12/2033 Spot Bond | | | 3.11000 | 118.47475 | 3.11000 | 213.68552 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 07/12/2033 Spot Bond | | | 3.16000 | 212.47972 | 3.16000 | 212.32501 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/01/2025 Spot Bond | | | 2.82000 | 105.21754 | 2.82000 | 106.26073 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 07/12/2033 Spot Bond | | | 3.19000 | 167.06265 | 3.19000 | 211.51377 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/01/2038 Spot Bond | | | 3.96500 | 96.60796 | 3.96500 | 97.96606 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/03/2028 Spot Bond | | | 3.48000 | 103.34491 | 3.48000 | 162.56169 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/01/2038 Spot Bond | | | 3.78000 | 86.84057 | 3.78000 | 100.83901 | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/03/2028 Spot Bond | | | 3.47000 | 103.47033 | 3.47000 | 162.71554 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 11/02/2017 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 31/03/2028 Spot Bond | | | 3.53000 | 161.91764 | 3.53000 | 161.79491 | | | 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 | | | 3.70000 | 198.43811 | 3.70000 | 198.28494 | | | 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 | 90.53442 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS134 On 31/01/2038 Spot Bond | | | 3.71000 | 87.51272 | 3.71000 | 101.95304 | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 3.96500 | 83.99227 | 3.96500 | 97.96606 | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/01/2038 Spot Bond | | | 3.49000 | 104.19766 | 3.49000 | 105.55394 | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 31/03/2028 Spot Bond | | | 3.34000 | 164.85352 | 3.34000 | 164.73110 | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 07/12/2033 Spot Bond | | | 3.47000 | 204.27550 | 3.47000 | 204.12164 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 3.47000 | 162.83818 | 3.47000 | 162.71554 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 3.47000 | 162.83818 | 3.47000 | 162.71554 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS144 On 21/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS144 | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/03/2028 Spot Bond | | | 3.76000 | 95.50772 | 3.76000 | 158.32124 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2025 Spot Bond | | | 3.59000 | 113.60994 | 3.59000 | 114.79879 | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/01/2022 Spot Bond | | | 3.19000 | 138.56739 | 3.19000 | 140.40969 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | 0.00 | 0 | 0 |
| FRS148 On 06/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 116.42400 | | | 0.00 | 0 | 0 |
| Total FRS148 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS148 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS14 On 31/03/2028 Spot Bond | | | 3.82000 | 157.55242 | 3.82000 | 157.42932 | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 31/03/2028 Spot Bond | | | 3.86000 | 156.96108 | 3.86000 | 156.83794 | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 31/01/2025 Spot Bond | | | 3.56000 | 113.85839 | 3.56000 | 115.04733 | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 31/03/2028 Spot Bond | | | 3.83000 | 157.40434 | 3.83000 | 157.28122 | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 31/03/2028 Spot Bond | | | 3.87000 | 156.81365 | 3.87000 | 156.69049 | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 08/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64533 | | | 0.00 | 0 | 0 |
| Total FRS154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS154 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.72481 | | | 0.00 | 0 | 0 |
| Total FRS155 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS155 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15 On 03/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38663 | | | 0.00 | 0 | 0 |
| Total FRS156 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS156 | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.77000 | 117.68063 | 2.77000 | 283.16413 | | | 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 | | | 2.66000 | 118.43345 | 2.66000 | 284.97813 | | | 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 | | | 3.38000 | 113.60771 | 3.38000 | 273.35028 | | | 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 | | | 3.15000 | 99.47027 | 3.15000 | 140.66796 | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS49 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.11614 | | | 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 | | | 2.68000 | 143.84293 | 2.68000 | 143.74415 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.94407 | | | 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 | | | 2.73000 | 114.00035 | 2.73000 | 115.23355 | | | 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 | 92.74531 | 104.97509 | 92.01682 | | | 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 | 91.11444 | 101.07593 | 90.44312 | | | 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 | 89.06346 | 100.44759 | 88.41399 | | | 0.00 | 0 | 0 |
| Total FRS74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS74 | | | | | | | | | 0.00 | 0 | 0 |
| FRS76 On 18/06/2017 Spot Bond | | | 100.76967 | 89.52447 | 100.76967 | 88.87613 | | | 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 | | | 2.48000 | 121.59525 | 2.48000 | 121.51347 | | | 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 | | | 2.75000 | 94.59079 | 2.75000 | 121.99348 | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|----------------------|---------------|
| FRS86 On 23/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.49836 | | | 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 | | | 2.78000 | 94.38294 | 2.78000 | 121.72791 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS88 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.45921 | | | 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 | | | 2.86000 | 117.06892 | 2.86000 | 281.69017 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.80467 | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.34438 | | | 0.00 | 0 | 0 |
| Total FRS96 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS96 | | | | | | | | | 0.00 | 0 | 0 |
| FRS97 On 29/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS97 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS97 | | | | | | | | | 0.00 | 0 | 0 |
| FRX17 On 15/09/2017 Spot Bond | | | 8.05500 | 103.30810 | 8.05500 | 103.24051 | | | 0.00 | 0 | 0 |
| Total FRX17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX17 | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.23000 | 105.47709 | 8.23000 | 105.40700 | | | 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 | | | 8.62000 | 102.62365 | 8.62000 | 102.55190 | | 166,366,000,000.00 | 19,300,000 | 2,265,300,000 | |
| Total FRX19 SPOT | | | | | | | | 166,366,000,000.00 | 19,300,000 | 2,265,300,000 | |
| Total For FRX19 | | | | | | | | 166,366,000,000.00 | 19,300,000 | 2,265,300,000 | |
| FRX20 On 01/10/2020 Spot Bond | | | 8.85500 | 102.39392 | 8.85500 | 102.32082 | | 0.00 | 0 | 397,500,000 | |
| Total FRX20 SPOT | | | | | | | | 0.00 | 0 | 397,500,000 | |
| Total For FRX20 | | | | | | | | 0.00 | 0 | 397,500,000 | |
| FRX23 On 28/02/2023 Spot Bond | | | 9.54000 | 94.95436 | 9.54000 | 94.88105 | | 0.00 | 0 | 0 | |
| Total FRX23 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX23 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| FRX24 On 10/12/2024 Spot Bond | | | 9.81000 | 106.35247 | 9.81000 | 106.26855 | | | 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 | | | 10.20000 | 98.70285 | 10.20000 | 98.62196 | | | 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 | | | 10.47000 | 99.60182 | 10.47000 | 99.51899 | | | 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 | | | 10.55000 | 96.37297 | 10.55000 | 96.29222 | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.78000 | 77.73735 | 10.78000 | 77.67012 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A4 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.72800 | | | 0.00 | 0 | 0 |
| Total FS1A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A4 | | | | | | | | | 0.00 | 0 | 0 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.74889 | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS1B1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.16584 | | | 0.00 | 0 | 0 |
| Total FS1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.80745 | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/03/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.91602 | | | 0.00 | 0 | 3,500,000,000 |
| Total FS1D1 SPOT | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| Total For FS1D1 | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| FS2A3 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.31476 | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS2A5 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.33699 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.48039 | | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.52117 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 101.70052 | | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A3L On 20/02/2020 Spot Bond | | | 100.00000 | 6.42075 | 100.00000 | 6.37420 | | | | 0.00 | 0 | 0 |
| Total FS3A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A4L On 20/02/2022 Spot Bond | | | 100.00000 | 1.07722 | 100.00000 | 1.06941 | | | | 0.00 | 0 | 0 |
| Total FS3A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/08/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A1L On 20/03/2018 Spot Bond | | | 100.00000 | 35.65007 | 100.00000 | 35.38588 | | | | 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 | 5.98109 | 100.00000 | 5.93677 | | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 1.00346 | 100.00000 | 0.99602 | | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/09/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A1L On 20/04/2019 Spot Bond | | | 100.00000 | 13.52198 | 100.00000 | 13.42177 | | | | 0.00 | 0 | 0 |
| Total FS5A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A2L On 20/04/2021 Spot Bond | | | 100.00000 | 2.26861 | 100.00000 | 2.25180 | | | | 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 | 0.38061 | 100.00000 | 0.37779 | | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/02/2021 Spot Bond | | | 100.00000 | 3.54471 | 100.00000 | 3.51844 | | | | 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 | 3.54471 | 100.00000 | 3.51844 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS5C1U On 20/02/2021 Spot Bond | | | 100.00000 | 3.54471 | 100.00000 | 3.51844 | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1U On 20/02/2021 Spot Bond | | | 100.00000 | 3.54471 | 100.00000 | 3.51844 | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1U On 20/02/2021 Spot Bond | | | 100.00000 | 3.54471 | 100.00000 | 3.51844 | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.10358 | | | 0.00 | 0 | 0 |
| Total GBL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL02 | | | | | | | | | 0.00 | 0 | 0 |
| GFC04 On 11/04/2017 Spot Bond | | | 10.03500 | 102.54349 | 10.03500 | 102.46076 | | | 0.00 | 0 | 0 |
| Total GFC04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GFC04 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.53619 | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.36578 | | | 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 | 101.38099 | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.47978 | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.60128 | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2042 Spot Bond | | | | 100.00000 | 0.00000 | 101.67717 | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GOVEX On 09/05/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GOVEX1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVEX1 | | | | | | | | | | 0.00 | 0 | 0 |
| GPT39 On 02/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11237 | | | | 0.00 | 0 | 0 |
| Total GPT39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT39 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 17.34548 | 100.00000 | 17.21695 | | | | 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 | 61.45096 | 100.00000 | 60.99558 | | | | 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 | 22.63194 | 100.00000 | 22.46422 | | | | 0.00 | 0 | 0 |
| Total GRB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB03U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 15.01763 | 100.00000 | 14.90876 | | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB05 On 10/06/2019 Spot Bond | | | 100.00000 | 23.51420 | 100.00000 | 23.33994 | | | | 0.00 | 0 | 0 |
| Total GRB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 15.61681 | 100.00000 | 15.50109 | | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB06U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 3.05212 | 100.00000 | 3.02524 | | | | 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 | 97.85523 | 100.00000 | 97.07447 | | | | 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 | 65.71084 | 100.00000 | 65.27432 | | | | 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 | 48.83399 | 100.00000 | 48.40378 | | | | 0.00 | 0 | 0 |
| Total GRB11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB11U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRB12 On 31/07/2018 Spot Bond | | | 100.00000 | 36.02765 | 100.00000 | 35.90779 | | | | 0.00 | 0 | 0 |
| Total GRB12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB12U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB13 On 31/01/2019 Spot Bond | | | 100.00000 | 24.41699 | 100.00000 | 24.20189 | | | | 0.00 | 0 | 0 |
| Total GRB13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB13U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB14 On 31/07/2019 Spot Bond | | | 100.00000 | 16.01229 | 100.00000 | 15.95902 | | | | 0.00 | 0 | 0 |
| Total GRB14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB14U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 12.20850 | 100.00000 | 12.10094 | | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 7.11657 | 100.00000 | 7.09290 | | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 6.13943 | 100.00000 | 6.08488 | | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 3.16644 | 100.00000 | 3.15590 | | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 3.05212 | 100.00000 | 3.02524 | | | | 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 | 100.24362 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88107 | | | 0.00 | 0 | 0 |
| Total GRH1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1B | | | | | | | | | 0.00 | 0 | 0 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.87440 | | | 0.00 | 0 | 0 |
| Total GRH1C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1C | | | | | | | | | 0.00 | 0 | 0 |
| GRH1Y On 25/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96099 | | | 0.00 | 0 | 0 |
| Total GRT06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT06 | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.53741 | | | 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 | 100.56873 | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.41480 | | | 0.00 | 0 | 0 |
| Total GRT09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT09 | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.64896 | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.65562 | | | 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 | 100.58419 | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.09576 | | | 0.00 | 0 | 0 |
| Total GRT13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT13 | | | | | | | | | 0.00 | 0 | 0 |
| GRT14 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.91025 | | | 0.00 | 0 | 0 |
| Total GRT14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT14 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRT15 On 15/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.23529 | | | 0.00 | 0 | 0 |
| Total GRT15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT15 | | | | | | | | | 0.00 | 0 | 0 |
| GRT16 On 17/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.01419 | | | 0.00 | 0 | 0 |
| Total GRT16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT16 | | | | | | | | | 0.00 | 0 | 0 |
| GRT17 On 17/10/2023 Spot Bond | | | 9.86000 | 104.10472 | 9.86000 | 104.02217 | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 30/06/2032 Spot Bond | | | 100.00000 | 0.00005 | 100.00000 | 0.00005 | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | 0.00 | 0 | 0 |
| HC1M1 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 110.90753 | | | 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 | 105.89041 | | | 0.00 | 0 | 0 |
| Total HC1M2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M2 | | | | | | | | | 0.00 | 0 | 0 |
| HC1M3 On 30/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.99887 | | | 0.00 | 0 | 0 |
| Total HC1M3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M3 | | | | | | | | | 0.00 | 0 | 0 |
| HC2T1 On 05/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.36543 | | | 0.00 | 0 | 0 |
| Total HC2T1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T1 | | | | | | | | | 0.00 | 0 | 0 |
| HC3T1 On 28/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.58766 | | | 0.00 | 0 | 0 |
| Total HC3T1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC3T1 | | | | | | | | | 0.00 | 0 | 0 |
| HC4T1 On 15/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85759 | | | 0.00 | 0 | 0 |
| Total HC4T1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC4T1 | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 18.08413 | 100.00000 | 17.95302 | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93684 | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.91742 | | | | 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 | 100.96672 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB05 On 11/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22728 | | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.22946 | | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.23219 | | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B5 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B6 On 19/07/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total HM1B6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B6U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B8 On 19/07/2048 Spot Bond | | | 100.00000 | 8.71905 | 100.00000 | 8.65443 | | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 8.71905 | 100.00000 | 8.65443 | | | | 0.00 | 0 | 0 |
| Total HM1B9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B9U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 9.24927 | 100.00000 | 9.18073 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 9.24927 | 100.00000 | 9.18073 | | | | 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 | 9.93100 | 100.00000 | 9.85741 | | | | 0.00 | 0 | 0 |
| Total HM1D4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D4U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| HM1D5 On 19/07/2048 Spot Bond | | | 100.00000 | 9.93100 | 100.00000 | 9.85741 | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.76423 | 100.00000 | 10.68446 | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B3 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1B On 19/07/2046 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1B7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1B7 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1C2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1D On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1D2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1E On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1E2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1E2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1F On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1F2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1F2 | | | | | | | | | 0.00 | 0 | 0 |
| HMS1G On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | | | 0.00 | 0 | 0 |
| HPF04 On 17/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.69372 | | | 0.00 | 60,000,000 | 30,000,000 |
| Total HPF04 SPOT | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For HPF04 | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-----------------------|
| HPF05 On 17/02/2017 Spot Bond | | | 8.04500 | 104.36990 | 8.04500 | 104.30130 | | | 482,700,000,000.00 | 60,000,000 | 30,000,000 |
| Total HPF05 SPOT | | | | | | | | | 482,700,000,000.00 | 60,000,000 | 30,000,000 |
| Total For HPF05 | | | | | | | | | 482,700,000,000.00 | 60,000,000 | 30,000,000 |
| HPF06 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.68423 | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | 0.00 | 0 | 0 |
| HPF07 On 20/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59462 | | | 0.00 | 0 | 0 |
| Total HPF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF07 | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.11230 | | | 0.00 | 0 | 0 |
| Total HPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | 0.00 | 0 | 0 |
| HPF09 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10292 | | | 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 | | | 8.77000 | 102.70779 | 8.77000 | 107.49846 | | | 0.00 | 0 | 4,890,000,000 |
| Total HWAY20 SPOT | | | | | | | | | 0.00 | 0 | 4,890,000,000 |
| Total For HWAY20 | | | | | | | | | 0.00 | 0 | 4,890,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 14.76944 | 100.00000 | 19.43038 | | | 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 | | | 2.81000 | 117.40829 | 2.81000 | 282.50791 | | | 0.00 | 0 | 13,500,000,000 |
| Total HWAY23 SPOT | | | | | | | | | 0.00 | 0 | 13,500,000,000 |
| Total For HWAY23 | | | | | | | | | 0.00 | 0 | 13,500,000,000 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.52000 | 121.86218 | 2.52000 | 293.23176 | | | 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 | | | 2.78000 | 100.82815 | 2.78000 | 100.75772 | | | 0.00 | 0 | 0 |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2034 Spot Bond | | | 10.38000 | 90.76635 | 10.38000 | 95.30254 | | | 0.00 | 0 | 2,970,000,000 |
| Total HWAY34 SPOT | | | | | | | | | 0.00 | 0 | 2,970,000,000 |
| Total For HWAY34 | | | | | | | | | 0.00 | 0 | 2,970,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.08842 | 100.00000 | 13.54278 | | | 0.00 | 0 | 0 |
| Total HWAY34/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY34/R208 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|------------------------|---------------|
| HWAY3 On 31/07/2035 Spot Bond | | | 10.37500 | 90.62627 | 10.37500 | 95.16261 | | | 0.00 | 0 | 0 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.08839 | 100.00000 | 13.54275 | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.09541 | | | 0.00 | 0 | 0 |
| Total HWF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | 0.00 | 0 | 0 |
| HWF09 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78360 | | | 0.00 | 0 | 0 |
| Total HWF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF09 | | | | | | | | | 0.00 | 0 | 0 |
| HWF10 On 30/09/2019 Spot Bond | | | 100.00000 | 17.74894 | 100.00000 | 17.61741 | | | 0.00 | 0 | 0 |
| Total HWF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF10U | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 2.15000 | 126.24992 | 2.14000 | 127.53747 | | 138,675,000,000,000.00 | 64,500,000,000 | 73,230,400,000 | |
| Total I2025 SPOT | | | | | | | | 138,675,000,000,000.00 | 64,500,000,000 | 73,230,400,000 | |
| Total For I2025 | | | | | | | | 138,675,000,000,000.00 | 64,500,000,000 | 73,230,400,000 | |
| I2029 On 31/03/2029 Spot Bond | | | 2.16000 | 99.63752 | 2.16000 | 99.57308 | | 116,640,000,000.00 | 54,000,000 | 36,542,100,000 | |
| Total I2029 SPOT | | | | | | | | 116,640,000,000.00 | 54,000,000 | 36,542,100,000 | |
| Total For I2029 | | | | | | | | 116,640,000,000.00 | 54,000,000 | 36,542,100,000 | |
| I2033 On 28/02/2033 Spot Bond | | | 2.15000 | 105.63252 | 2.15000 | 105.56420 | | 28,478,900,000,000.00 | 13,246,000,000 | 60,103,000,000 | |
| Total I2033 SPOT | | | | | | | | 28,478,900,000,000.00 | 13,246,000,000 | 60,103,000,000 | |
| Total For I2033 | | | | | | | | 28,478,900,000,000.00 | 13,246,000,000 | 60,103,000,000 | |
| I2038 On 31/01/2038 Spot Bond | | | 2.13000 | 130.23363 | 2.13000 | 131.58515 | | 232,170,000,000,000.00 | 109,000,000,000 | 179,229,800,000 | |
| Total I2038 SPOT | | | | | | | | 232,170,000,000,000.00 | 109,000,000,000 | 179,229,800,000 | |
| Total For I2038 | | | | | | | | 232,170,000,000,000.00 | 109,000,000,000 | 179,229,800,000 | |
| I2046 On 31/03/2046 Spot Bond | | | 2.12000 | 131.23303 | 2.12000 | 131.14860 | | 0.00 | 0 | 244,674,100,000 | |
| Total I2046 SPOT | | | | | | | | 0.00 | 0 | 244,674,100,000 | |
| Total For I2046 | | | | | | | | 0.00 | 0 | 244,674,100,000 | |
| I2050 On 31/12/2050 Spot Bond | | | 2.14000 | 138.83525 | 2.14000 | 138.74557 | | 873,120,000,000.00 | 408,000,000 | 64,320,923,112 | |
| Total I2050 SPOT | | | | | | | | 873,120,000,000.00 | 408,000,000 | 64,320,923,112 | |
| Total For I2050 | | | | | | | | 873,120,000,000.00 | 408,000,000 | 64,320,923,112 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|--------------------|
| IBL22 On 15/03/2018 Spot Bond | | | 8.69500 | 104.94422 | 8.69500 | 104.87023 | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | 0.00 | 0 | 0 |
| IBL34 On 31/01/2017 Spot Bond | | | 5.40000 | 99.88179 | 5.40000 | 143.29933 | | | 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 | | | 2.75000 | 99.94065 | 2.75000 | 143.28109 | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | 0.00 | 0 | 0 |
| IBL38 On 02/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.54667 | | | 0.00 | 67,840,000 | 233,920,000 |
| Total IBL38 SPOT | | | | | | | | | 0.00 | 67,840,000 | 233,920,000 |
| Total For IBL38 | | | | | | | | | 0.00 | 67,840,000 | 233,920,000 |
| IBL39 On 02/04/2018 Spot Bond | | | 8.81500 | 102.64340 | 8.81500 | 102.57045 | | | 0.00 | 0 | 47,800,000 |
| Total IBL39 SPOT | | | | | | | | | 0.00 | 0 | 47,800,000 |
| Total For IBL39 | | | | | | | | | 0.00 | 0 | 47,800,000 |
| IBL42 On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12414 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total IBL42 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For IBL42 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IBL45 On 21/12/2018 Spot Bond | | | 9.20000 | 98.65372 | 9.20000 | 98.58060 | | | 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 | | | 9.55000 | 94.31496 | 9.55000 | 94.24208 | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | 0.00 | 0 | 0 |
| IBL49 On 02/04/2018 Spot Bond | | | 9.20500 | 100.19518 | 9.20500 | 100.12089 | | | 0.00 | 0 | 0 |
| Total IBL49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49 | | | | | | | | | 0.00 | 0 | 0 |
| IBL49/F On 02/04/2018 Spot Bond | | | 7.34000 | 102.25590 | 7.34000 | 102.19517 | | | 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 | | | 9.54000 | 98.46663 | 9.54000 | 102.92691 | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40363 | | | 0.00 | 0 | 0 |
| Total IBL53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL53 | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 8.98000 | 98.61548 | 8.98000 | 102.58925 | | | 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 | 102.06399 | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | 0.00 | 0 | 0 |
| IBL57 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53015 | | | 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 | | | 8.46500 | 103.75468 | 8.46500 | 103.68289 | | | 0.00 | 0 | 0 |
| Total IBL58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL58 | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 8.94000 | 104.46712 | 8.94000 | 104.39266 | | | 0.00 | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL59 | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 10.02000 | 105.58621 | 10.02000 | 105.50208 | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.23711 | | | 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 | 99.96558 | | | 0.00 | 0 | 0 |
| Total IBL62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL62 | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.85997 | | | 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 | 99.22046 | | | 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 | 99.77561 | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| IBL66 On 12/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05268 | | | | 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 | | | 3.48000 | 136.71337 | 3.48000 | 138.55367 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.66949 | | | | 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 | 38.34236 | 100.00000 | 32.07197 | | | | 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 | 101.60230 | | | | 0.00 | 0 | 0 |
| Total IBL73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL73 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.49682 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL76 On 25/11/2018 Spot Bond | | | | 106.48218 | 0.00000 | 101.90087 | | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.39617 | | | | 0.00 | 0 | 100,000,000 |
| Total IBL77 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For IBL77 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| IBL78 On 25/11/2022 Spot Bond | | | 10.07000 | 101.45685 | 10.07000 | 101.37428 | | | | 0.00 | 0 | 0 |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL79 On 27/01/2019 Spot Bond | | | 8.77000 | 102.11696 | 8.77000 | 102.04554 | | | | 0.00 | 0 | 0 |
| Total IBL79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL79 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL80U On 02/02/2019 Spot Bond | | | 100.00000 | 25.38854 | 100.00000 | 25.20448 | | | | 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 | 13.22167 | 100.00000 | 13.12582 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL82 On 29/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.80826 | | | 0.00 | 0 | 0 |
| Total IBL82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL82 | | | | | | | | | 0.00 | 0 | 0 |
| IBL83 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.72056 | | | 0.00 | 0 | 0 |
| Total IBL83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL83 | | | | | | | | | 0.00 | 0 | 0 |
| IBL84U On 21/04/2019 Spot Bond | | | 100.00000 | 20.53619 | 100.00000 | 23.46129 | | | 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 | 101.48055 | | | 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 | 101.52940 | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | 0.00 | 0 | 0 |
| IBL87 On 20/05/2019 Spot Bond | | | 9.07000 | 103.09531 | 9.07000 | 103.01955 | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 9.47500 | 104.73874 | 9.47500 | 104.65842 | | | 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 | 14.60327 | 100.00000 | 14.50546 | | | 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 | 101.40271 | | | 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 | 24.67507 | 100.00000 | 24.49617 | | | 0.00 | 0 | 0 |
| Total IBL90U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL90U | | | | | | | | | 0.00 | 0 | 0 |
| IBL91 On 02/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.20552 | | | 0.00 | 0 | 0 |
| Total IBL91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL91 | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.20085 | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL93 On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.23890 | | | 0.00 | 0 | 0 |
| Total IBL93 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL93 | | | | | | | | | 0.00 | 0 | 0 |
| IBL94 On 06/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.37527 | | | 0.00 | 0 | 0 |
| Total IBL94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.98709 | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73963 | | | 0.00 | 0 | 0 |
| Total IBL96 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.42052 | | | 0.00 | 0 | 0 |
| Total IBL97 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL97 | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.43919 | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | 0.00 | 0 | 0 |
| IBL99 On 21/10/2019 Spot Bond | | | 8.94000 | 102.44269 | 8.94000 | 102.36888 | | | 0.00 | 0 | 0 |
| Total IBL99 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL99 | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 0.03565 | 100.00000 | 0.03542 | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.69308 | | | 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 | | | 9.79500 | 97.63500 | 9.79500 | 97.55808 | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31869 | | | 0.00 | 0 | 0 |
| Total IDCG04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG04 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.28559 | | | 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 | | | 10.49000 | 96.61742 | 10.49000 | 96.53559 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.64879 | | | | 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 | | | 11.34000 | 101.73335 | 11.34000 | 101.63331 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.14634 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.16237 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.59000 | 102.69307 | 10.59000 | 102.60578 | | | | 0.00 | 0 | 160,000,000 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 160,000,000 |
| IDCP03 On 31/01/2017 Spot Bond | | | 5.00000 | 99.89053 | 5.00000 | 102.34578 | | | | 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 | 101.31099 | 5.00000 | 101.26976 | | | | 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 | 101.44355 | 4.00000 | 101.41026 | | | | 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 | 101.07200 | 4.00000 | 101.03902 | | | | 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 | | | 8.89000 | 100.08812 | 8.89000 | 100.01640 | | | | 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 | | | 8.18500 | 104.44634 | 8.18500 | 104.37731 | | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 8.05833 | 100.00000 | 7.99861 | | | 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 | 63.69029 | 100.00000 | 63.22854 | | | 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 | 65.39794 | 100.00000 | 64.92381 | | | 0.00 | 0 | 0 |
| Total IN272U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN272U | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 4.85040 | 100.00000 | 4.82284 | | | 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 | 10.64510 | 100.00000 | 10.56621 | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 17.58074 | 100.00000 | 17.45327 | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | 0.00 | 0 | 0 |
| IN286U On 15/07/2019 Spot Bond | | | 100.00000 | 20.24787 | 100.00000 | 20.09782 | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 8.76131 | 100.00000 | 8.70294 | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 14.05790 | 100.00000 | 13.95372 | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | 0.00 | 0 | 0 |
| IN313U On 11/12/2018 Spot Bond | | | 100.00000 | 31.20152 | 100.00000 | 30.97029 | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | 0.00 | 0 | 0 |
| IN318U On 25/06/2017 Spot Bond | | | 100.00000 | 73.09477 | 100.00000 | 72.67388 | | | 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 | 73.61803 | 100.00000 | 73.20132 | | | 0.00 | 0 | 0 |
| Total IN319U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN319U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN324U On 01/03/2017 Spot Bond | | | 100.00000 | 92.64417 | 100.00000 | 91.95792 | | | | 0.00 | 0 | 0 |
| Total IN324U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN324U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 13.10017 | 100.00000 | 13.00519 | | | | 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 | 13.05461 | 100.00000 | 12.95786 | | | | 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 | 83.43762 | 100.00000 | 82.88505 | | | | 0.00 | 0 | 0 |
| Total IN330U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN330U | | | | | | | | | | 0.00 | 0 | 0 |
| IN331U On 04/12/2019 Spot Bond | | | 100.00000 | 18.64329 | 100.00000 | 18.50514 | | | | 0.00 | 0 | 0 |
| Total IN331U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN331U | | | | | | | | | | 0.00 | 0 | 0 |
| IN332U On 04/12/2019 Spot Bond | | | 100.00000 | 9.72364 | 100.00000 | 9.65158 | | | | 0.00 | 0 | 0 |
| Total IN332U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN332U | | | | | | | | | | 0.00 | 0 | 0 |
| IN333U On 28/02/2017 Spot Bond | | | 100.00000 | 94.62147 | 100.00000 | 93.91883 | | | | 0.00 | 0 | 0 |
| Total IN333U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN333U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 21/09/2021 Spot Bond | | | 100.00000 | 13.23979 | 100.00000 | 13.14168 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | | 0.00 | 0 | 0 |
| IN339U On 12/12/2017 Spot Bond | | | 100.00000 | 63.17681 | 100.00000 | 62.70864 | | | | 0.00 | 0 | 0 |
| Total IN339U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN339U | | | | | | | | | | 0.00 | 0 | 0 |
| IN341U On 01/03/2018 Spot Bond | | | 100.00000 | 44.16140 | 100.00000 | 43.83414 | | | | 0.00 | 0 | 0 |
| Total IN341U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN341U | | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 10.14949 | 100.00000 | 10.05977 | | | | 0.00 | 0 | 0 |
| Total IN342U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN342U | | | | | | | | | | 0.00 | 0 | 0 |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 0.00004 | 100.00000 | 0.00004 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|--------------------|--------------------|
| IN344U On 31/01/2040 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 10,000,000,000,000.00 | 100,000,000 | 100,000,000 |
| Total IN344U SPOT | | | | | | | | | 10,000,000,000,000.00 | 100,000,000 | 100,000,000 |
| Total For IN344U | | | | | | | | | 10,000,000,000,000.00 | 100,000,000 | 100,000,000 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 7.66807 | 100.00000 | 11.31833 | | | 0.00 | 0 | 0 |
| Total IN345U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN345U | | | | | | | | | 0.00 | 0 | 0 |
| IN346U On 15/04/2018 Spot Bond | | | 100.00000 | 39.36269 | 100.00000 | 39.07099 | | | 0.00 | 0 | 0 |
| Total IN346U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN346U | | | | | | | | | 0.00 | 0 | 0 |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 11.33000 | 100.00000 | 11.25452 | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | 0.00 | 0 | 0 |
| IN351U On 04/07/2017 Spot Bond | | | 100.00000 | 81.26604 | 100.00000 | 80.55732 | | | 0.00 | 0 | 0 |
| Total IN351U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN351U | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80229 | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | 0.00 | 0 | 0 |
| ING138 On 22/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.94271 | | | 0.00 | 0 | 0 |
| Total ING138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING138 | | | | | | | | | 0.00 | 0 | 0 |
| ING153 On 03/04/2017 Spot Bond | | | 6.50000 | 101.97876 | 6.50000 | 101.92498 | | | 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 | 84.54965 | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78655 | | | 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 | 102.51079 | | | 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 |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ING335 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 93.36779 | | | 0.00 | 0 | 0 |
| Total ING335 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING335 | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.14117 | | | 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 | 99.99991 | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.25511 | | | 0.00 | 0 | 0 |
| Total INLV03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV03 | | | | | | | | | 0.00 | 0 | 0 |
| INLV04 On 11/02/2021 Spot Bond | | | 12.03500 | 108.01181 | 12.03500 | 107.90895 | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPF03 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.17575 | | | 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 | | | 8.94500 | 102.39255 | 8.94500 | 102.31877 | | | 0.00 | 0 | 0 |
| Total IPF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF06 | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.50378 | | | 0.00 | 0 | 0 |
| Total IPF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF07 | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.42478 | | | 0.00 | 0 | 0 |
| Total IPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.43036 | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | 0.00 | 0 | 0 |
| IPF11 On 15/10/2018 Spot Bond | | | 100.00000 | 28.71763 | 100.00000 | 28.50481 | | | 0.00 | 0 | 0 |
| Total IPF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF11 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 100.09597 | | | 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 | 101.15632 | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.79113 | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81274 | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.82571 | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.72431 | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.73212 | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.73994 | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC12 On 27/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.79461 | | | 0.00 | 0 | 0 |
| Total IPFC12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC12 | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.86500 | 99.92223 | 9.86500 | 99.84253 | | 1,973,000,000,000.00 | 200,000,000 | 1,950,000,000 | |
| Total IPL10 SPOT | | | | | | | | 1,973,000,000,000.00 | 200,000,000 | 1,950,000,000 | |
| Total For IPL10 | | | | | | | | 1,973,000,000,000.00 | 200,000,000 | 1,950,000,000 | |
| IPL11 On 24/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.48507 | | 0.00 | 0 | 0 | |
| Total IPL11 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IPL11 | | | | | | | | 0.00 | 0 | 0 | |
| IPL6 On 28/09/2017 Spot Bond | | | 8.74500 | 103.80310 | 8.74500 | 103.72950 | | 0.00 | 0 | 0 | |
| Total IPL6 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IPL6 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IPL6/R2 On 28/09/2017 Spot Bond | | | 100.00000 | 64.82373 | 100.00000 | 64.38956 | | | 0.00 | 0 | 0 |
| Total IPL6/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL6/R203 | | | | | | | | | 0.00 | 0 | 0 |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.37152 | | | 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 | 40.49073 | 100.00000 | 40.19067 | | | 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 | 100.48884 | | | 0.00 | 0 | 0 |
| Total IPL8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8 | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 12.00362 | 100.00000 | 11.91467 | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.24555 | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | 0.00 | 0 | 0 |
| IV015 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.27706 | | | 0.00 | 0 | 0 |
| Total IV015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | | | 0.00 | 0 | 0 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV016 | | | | | | | | | 0.00 | 0 | 0 |
| IV017 On 31/01/2022 Spot Bond | | | 3.84000 | 95.00535 | 3.84000 | 136.28915 | | | 0.00 | 0 | 0 |
| Total IV017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017 | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 99.94065 | 2.75000 | 101.29227 | | | 0.00 | 0 | 0 |
| Total IV017/R212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017/R212 | | | | | | | | | 0.00 | 0 | 0 |
| IV019 On 31/03/2028 Spot Bond | | | 4.03000 | 154.47648 | 4.03000 | 154.35316 | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | 0.00 | 0 | 0 |
| IV022 On 02/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.46678 | | | 0.00 | 0 | 0 |
| Total IV022 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV022 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV023 On 11/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.24691 | | | 0.00 | 0 | 0 |
| Total IV023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV023 | | | | | | | | | 0.00 | 0 | 0 |
| IV024 On 27/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.86788 | | | 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 | 99.24451 | | | 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 | 99.21635 | | | 0.00 | 0 | 0 |
| Total IV026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV026 | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 4.14000 | 108.21609 | 4.14000 | 110.34826 | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 4.14000 | 108.12587 | 4.14000 | 110.34826 | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.11391 | | | 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 | 102.19025 | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.23607 | | | 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 | | | 11.73500 | 107.89200 | 11.73500 | 107.79175 | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.36737 | | | 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 | 99.91027 | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| IV038 On 23/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.89881 | | | 0.00 | 0 | 0 |
| Total IV038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV038 | | | | | | | | | 0.00 | 0 | 0 |
| IV039 On 31/01/2022 Spot Bond | | | 4.93000 | 129.26033 | 4.93000 | 129.69046 | | | 0.00 | 0 | 0 |
| Total IV039 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | 0.00 | 0 | 0 |
| IV040 On 29/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.70660 | | | 0.00 | 0 | 0 |
| Total IV040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV040 | | | | | | | | | 0.00 | 0 | 0 |
| IV041 On 29/09/2021 Spot Bond | | | 12.08500 | 103.39309 | 12.08500 | 103.29260 | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.01536 | | | 0.00 | 0 | 0 |
| Total IV042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV042 | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2026 Spot Bond | | | 11.97500 | 105.12019 | 11.97500 | 103.91715 | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2018 Spot Bond | | | 100.00000 | 33.50742 | 100.00000 | 33.25911 | | | 0.00 | 0 | 0 |
| Total IV057U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV057U | | | | | | | | | 0.00 | 0 | 0 |
| IV08 On 30/04/2018 Spot Bond | | | 10.73000 | 106.61861 | 10.73000 | 106.52630 | | | 0.00 | 0 | 76,700,000 |
| Total IV08 SPOT | | | | | | | | | 0.00 | 0 | 76,700,000 |
| Total For IV08 | | | | | | | | | 0.00 | 0 | 76,700,000 |
| IV09 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.56666 | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2022 Spot Bond | | | 100.00000 | 1.66988 | 100.00000 | 1.66040 | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 4.13000 | 153.03627 | 4.13000 | 152.91287 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | 0.00 | 0 | 0 |
| IVA656 On 19/01/2017 Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 99.72678 | | | 0.00 | 0 | 0 |
| Total IVA656 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA656 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVA659 On 09/02/2017 Spot Bond | | | 7.65000 | 99.64496 | 7.65000 | 99.52026 | | | 0.00 | 0 | 0 |
| Total IVA659 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA659 | | | | | | | | | 0.00 | 0 | 0 |
| IVA660 On 16/02/2017 Spot Bond | | | 7.75000 | 99.49299 | 7.75000 | 99.36705 | | | 0.00 | 0 | 0 |
| Total IVA660 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA660 | | | | | | | | | 0.00 | 0 | 0 |
| IVA662 On 02/03/2017 Spot Bond | | | 7.75000 | 99.19961 | 7.75000 | 99.07440 | | | 0.00 | 0 | 0 |
| Total IVA662 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA662 | | | | | | | | | 0.00 | 0 | 0 |
| IVA663 On 09/03/2017 Spot Bond | | | 7.75000 | 99.05356 | 7.75000 | 98.92872 | | | 0.00 | 0 | 0 |
| Total IVA663 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA663 | | | | | | | | | 0.00 | 0 | 0 |
| IVA664 On 16/03/2017 Spot Bond | | | 7.75000 | 98.90795 | 7.75000 | 98.78347 | | | 0.00 | 0 | 0 |
| Total IVA664 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA664 | | | | | | | | | 0.00 | 0 | 0 |
| IVA665 On 23/03/2017 Spot Bond | | | 7.85000 | 98.74700 | 7.85000 | 98.62133 | | | 0.00 | 0 | 0 |
| Total IVA665 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA665 | | | | | | | | | 0.00 | 0 | 0 |
| IVA667 On 06/04/2017 Spot Bond | | | 7.85000 | 98.45427 | 7.85000 | 98.32934 | | | 0.00 | 0 | 0 |
| Total IVA667 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA667 | | | | | | | | | 0.00 | 0 | 0 |
| IVA668 On 13/04/2017 Spot Bond | | | 7.85000 | 98.30855 | 7.85000 | 98.18400 | | | 0.00 | 0 | 0 |
| Total IVA668 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA668 | | | | | | | | | 0.00 | 0 | 0 |
| IVC002 On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC002 | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IVC016 On 31/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24587 | | | 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 | 100.10711 | | | 0.00 | 0 | 0 |
| Total IVC017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC017 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC019 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20213 | | | | 0.00 | 0 | 0 |
| Total IVC019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC019 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC021 On 19/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.09460 | | | | 0.00 | 0 | 0 |
| Total IVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.43292 | | | | 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 | 99.91141 | | | | 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 | 100.52532 | | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.53661 | | | | 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 | 95.38911 | | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 9.54000 | 99.63474 | 9.54000 | 99.55783 | | | | 0.00 | 0 | 0 |
| Total IVC036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 21.57096 | 100.00000 | 21.42649 | | | | 0.00 | 0 | 0 |
| Total IVC037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC037 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC038 On 16/07/2019 Spot Bond | | | 100.00000 | 21.51209 | 100.00000 | 21.35267 | | | | 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 | | | 9.60500 | 99.06047 | 9.60500 | 98.98474 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.76618 | | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC046 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23726 | | | 0.00 | 0 | 0 |
| Total IVC046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC046 | | | | | | | | | 0.00 | 0 | 0 |
| IVC048 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.90949 | | | 0.00 | 0 | 0 |
| Total IVC048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC048 | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.53756 | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | 0.00 | 0 | 0 |
| IVC050 On 03/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.17558 | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.99351 | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | 0.00 | 0 | 0 |
| IVC053 On 11/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.80746 | | | 0.00 | 0 | 0 |
| Total IVC053 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.60089 | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | 0.00 | 0 | 0 |
| IVC058 On 03/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC058 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC058 | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.05306 | | | 0.00 | 0 | 0 |
| Total IVC060 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC060 | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.44404 | | | 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 | 101.98027 | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | 0.00 | 0 | 0 |
| IVC064 On 15/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.92671 | | | 0.00 | 0 | 0 |
| Total IVC064 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC064 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC065 On 10/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01475 | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2017 Spot Bond | | | 100.00000 | 60.75978 | 100.00000 | 60.30951 | | | 0.00 | 0 | 0 |
| Total IVC066 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC066 | | | | | | | | | 0.00 | 0 | 0 |
| IVC067 On 04/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.90205 | | | 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 | 100.36156 | | | 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 | 99.92657 | | | 0.00 | 0 | 0 |
| Total IVC075 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | 0.00 | 0 | 0 |
| IVC077 On 04/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.95488 | | | 0.00 | 0 | 0 |
| Total IVC077 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC077 | | | | | | | | | 0.00 | 0 | 0 |
| IVC078 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50080 | | | 0.00 | 0 | 0 |
| Total IVC078 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC078 | | | | | | | | | 0.00 | 0 | 0 |
| IVC079 On 23/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.50080 | | | 0.00 | 0 | 0 |
| Total IVC079 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC079 | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10228 | | | 0.00 | 0 | 0 |
| Total IVC081 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC081 | | | | | | | | | 0.00 | 0 | 0 |
| IVC082 On 15/07/2019 Spot Bond | | | 100.00000 | 13.69065 | 100.00000 | 13.58920 | | | 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 | 99.75038 | | | 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 | 101.74507 | | | 0.00 | 0 | 0 |
| Total IVC086 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC086 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC087 On 07/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.23806 | | | | 0.00 | 0 | 0 |
| Total IVC087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC087 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC088 On 12/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.19133 | | | | 0.00 | 0 | 0 |
| Total IVC088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC088 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC089 On 31/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.89804 | | | | 0.00 | 0 | 0 |
| Total IVC089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC089 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC090 On 31/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.93124 | | | | 0.00 | 0 | 0 |
| Total IVC090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC090 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 23/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.50592 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC093 On 23/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.44396 | | | | 0.00 | 0 | 0 |
| Total IVC093 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC093 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 10.45500 | 102.68815 | 10.45500 | 102.60194 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 14/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.99235 | | | | 0.00 | 0 | 0 |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC098 On 14/06/2018 Spot Bond | | | 8.94000 | 101.00738 | 8.94000 | 100.93460 | | | | 0.00 | 0 | 0 |
| Total IVC098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC098 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2021 Spot Bond | | | 100.00000 | 3.41675 | 100.00000 | 3.39734 | | | | 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 | 42.01187 | 100.00000 | 41.70054 | | | | 0.00 | 0 | 0 |
| Total IVC73U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC73U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC74U On 22/09/2018 Spot Bond | | | 100.00000 | 30.17462 | 100.00000 | 29.95101 | | | | 0.00 | 0 | 0 |
| Total IVC74U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC74U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 4.93870 | 100.00000 | 4.91064 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2022 Spot Bond | | | 100.00000 | 2.17846 | 100.00000 | 2.16608 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2022 Spot Bond | | | 100.00000 | 2.13342 | 100.00000 | 2.12131 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2022 Spot Bond | | | 100.00000 | 1.80853 | 100.00000 | 1.79825 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 3.44934 | 100.00000 | 3.42975 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2022 Spot Bond | | | 100.00000 | 1.72467 | 100.00000 | 1.71487 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2022 Spot Bond | | | 100.00000 | 1.68581 | 100.00000 | 1.67624 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.36267 | | | | 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 | 101.15488 | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total KAP001 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For KAP001 | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| KAP002 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.99237 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.17314 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| KAP005 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.55628 | | | | 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 | 100.58871 | | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 26/10/2021 Spot Bond | | | 10.00500 | 103.29744 | 10.00500 | 103.21435 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.37516 | | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 23.29911 | 100.00000 | 23.12646 | | | | 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 | 103.89054 | | | | 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 | 102.34518 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.28301 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 9.04000 | 133.39079 | 9.04000 | 133.29309 | | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.60436 | | | | 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 | 101.05737 | | | | 0.00 | 0 | 0 |
| Total LBK06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK06 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64911 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total LBK07 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For LBK07 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| LBK08 On 30/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.58796 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/ On 30/10/2019 Spot Bond | | | 100.00000 | 18.63056 | 100.00000 | 18.49549 | | | 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 | | | 10.22000 | 100.01294 | 10.22000 | 99.93035 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 101.46411 | 9.62000 | 101.38514 | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/R207 | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 103.96724 | 9.71000 | 103.88692 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LBK13 On 17/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79132 | | | 0.00 | 0 | 0 |
| Total LBK13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK13 | | | | | | | | | 0.00 | 0 | 0 |
| LBK14L On 31/03/2018 Spot Bond | | | 100.00000 | 41.19155 | 100.00000 | 40.88630 | | | 0.00 | 0 | 0 |
| Total LBK14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK14U | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.22981 | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.32174 | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 8.94500 | 102.71061 | 8.94500 | 102.63736 | | 7,334,900,000,000.00 | 820,000,000 | 3,670,000,000 | |
| Total LGL02 SPOT | | | | | | | | 7,334,900,000,000.00 | 820,000,000 | 3,670,000,000 | |
| Total For LGL02 | | | | | | | | 7,334,900,000,000.00 | 820,000,000 | 3,670,000,000 | |
| LGL03 On 03/04/2018 Spot Bond | | | 9.59500 | 100.17537 | 9.59500 | 100.09802 | | 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 | | | 10.09500 | 101.29829 | 10.09500 | 101.21699 | | 4,038,000,000,000.00 | 400,000,000 | 780,000,000 | |
| Total LGL04 SPOT | | | | | | | | 4,038,000,000,000.00 | 400,000,000 | 780,000,000 | |
| Total For LGL04 | | | | | | | | 4,038,000,000,000.00 | 400,000,000 | 780,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.06608 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 10.17000 | 103.20761 | 10.17000 | 103.12326 | | | 0.00 | 0 | 2,500,000,000 |
| Total LGL06 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LGL06 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.42969 | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL07 | | | | | | | | | 0.00 | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.36853 | | | 0.00 | 0 | 0 |
| Total LHL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL17 | | | | | | | | | 0.00 | 0 | 0 |
| LHL18 On 14/11/2018 Spot Bond | | | 13.27000 | 102.60313 | 13.27000 | 102.49394 | | | 0.00 | 0 | 0 |
| Total LHL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL18 | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 14.12000 | 103.11307 | 14.12000 | 102.99654 | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | 0.00 | 0 | 0 |
| LHL22 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02925 | | | 0.00 | 0 | 0 |
| Total LHL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL22 | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.40737 | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.86689 | | | 0.00 | 0 | 2,250,000,000 |
| Total LOM01 SPOT | | | | | | | | | 0.00 | 0 | 2,250,000,000 |
| Total For LOM01 | | | | | | | | | 0.00 | 0 | 2,250,000,000 |
| LRFA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LRFA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 17/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49592 | | | 0.00 | 0 | 0 |
| Total LRFA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA2 | | | | | | | | | 0.00 | 0 | 0 |
| LRFB1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LRFB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| LRFB2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58490 | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | 0.00 | 0 | 0 |
| LRFC1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.68187 | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78218 | | | 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 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ083 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ08 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.72933 | | | 0.00 | 0 | 0 |
| Total MAQ088 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ088 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.60738 | | | 0.00 | 0 | 0 |
| Total MAQ090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ090 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 13/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.91572 | | | 0.00 | 0 | 0 |
| Total MAQ092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ092 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90386 | | | 0.00 | 0 | 0 |
| Total MAQ093 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ093 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.50348 | | | 0.00 | 0 | 0 |
| Total MAQ094 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ094 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.11017 | | | 0.00 | 0 | 0 |
| Total MAQ0A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A1 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.12929 | | | 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 | 88.78658 | | | | 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 | 88.18125 | | | | 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 | 103.01263 | | | | 0.00 | 0 | 0 |
| Total MAQ0I1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0I1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80619 | | | | 0.00 | 0 | 0 |
| Total MAQ0J1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.78144 | | | | 0.00 | 0 | 0 |
| Total MAQ0J2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQNC On 28/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66009 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total MAQN01 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For MAQN01 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| MBF03I On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59897 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03I On 17/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.07636 | | | | 0.00 | 0 | 2,700,000,000 |
| Total MBF039 SPOT | | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| Total For MBF039 | | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| MBF04I On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.85001 | | | | 0.00 | 0 | 1,500,000,000 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| MBF04I On 13/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.17008 | | | | 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 | 101.74471 | | | | 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 | 100.83395 | | | | 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 | 100.86401 | | | 0.00 | 0 | 0 |
| Total MBF048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF048 | | | | | | | | | 0.00 | 0 | 0 |
| MBF04: On 14/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.91253 | | | 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 | 101.58199 | | | 0.00 | 0 | 0 |
| Total MBF050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF050 | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 16/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.93985 | | | 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 | 24.74119 | 100.00000 | 24.56182 | | | 0.00 | 0 | 0 |
| Total MBF051/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 28/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.53183 | | | 0.00 | 0 | 0 |
| Total MBF052 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF052 | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 28/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.56270 | | | 0.00 | 0 | 0 |
| Total MBF053 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF053 | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA: On 30/10/2017 Spot Bond | | | 2.30000 | 98.27073 | 2.30000 | 97.48518 | | | 0.00 | 0 | 0 |
| Total MBLSA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA2 | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA: On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 94.97900 | | | 0.00 | 0 | 0 |
| Total MBLSA3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA3 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.95562 | | | 0.00 | 0 | 0 |
| Total MBP035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | 0.00 | 0 | 0 |
| MBP29: On 23/09/2017 Spot Bond | | | 100.00000 | 83.48740 | 100.00000 | 82.92075 | | | 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 | 66.42170 | 100.00000 | 65.94014 | | | 0.00 | 0 | 0 |
| Total MBP30U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP30U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| MBP31 On 24/10/2017 Spot Bond | | | 100.00000 | 66.45403 | 100.00000 | 65.97223 | | | 0.00 | 0 | 0 |
| Total MBP31U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP31U | | | | | | | | | 0.00 | 0 | 0 |
| MBP32 On 10/11/2017 Spot Bond | | | 100.00000 | 65.50830 | 100.00000 | 65.03337 | | | 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 | 93.58974 | 100.00000 | 92.87532 | | | 0.00 | 0 | 0 |
| Total MBP33U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP33U | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.77960 | | | 0.00 | 0 | 0 |
| Total MBP34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP34 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 9.17000 | 102.16561 | 9.17000 | 102.09014 | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.00000 | 104.50985 | 8.00000 | 104.44231 | | | 0.00 | 0 | 0 |
| Total MBSA01/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01/R204 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 9.22000 | 101.80065 | 9.22000 | 101.72504 | | | 0.00 | 0 | 27,700,000 |
| Total MBSA02 SPOT | | | | | | | | | 0.00 | 0 | 27,700,000 |
| Total For MBSA02 | | | | | | | | | 0.00 | 0 | 27,700,000 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 102.41250 | 8.91000 | 102.33894 | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.35753 | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.37077 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 9.19000 | 100.71744 | 9.19000 | 100.64248 | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.86000 | 101.06361 | 9.86000 | 100.98303 | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.74472 | | | 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 | | | 9.92000 | 101.72286 | 9.92000 | 101.63984 | | | 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 | | | 9.55500 | 101.00793 | 9.55500 | 100.93123 | | | 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 | 101.00187 | | | 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 | | | 9.73500 | 105.50287 | 9.73500 | 104.55585 | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.77058 | | | 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 | | | 11.69000 | 102.39929 | 11.69000 | 102.85105 | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2017 Spot Bond | | | 11.05000 | 104.72601 | 11.05000 | 103.96100 | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MQB02 On 31/05/2017 Spot Bond | | | 9.25500 | 100.96558 | 9.25500 | 100.89124 | | | 0.00 | 0 | 0 |
| Total MQB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB02 | | | | | | | | | 0.00 | 0 | 0 |
| MTN04 On 13/07/2017 Spot Bond | | | 9.25500 | 100.69879 | 9.25500 | 100.62543 | | | 0.00 | 0 | 0 |
| Total MTN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN04 | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 22/03/2017 Spot Bond | | | 100.00000 | 94.18381 | 100.00000 | 93.52054 | | | 0.00 | 0 | 0 |
| Total MTN06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN06U | | | | | | | | | 0.00 | 0 | 0 |
| MTN07 On 22/03/2017 Spot Bond | | | 100.00000 | 88.12917 | 100.00000 | 87.50853 | | | 0.00 | 0 | 0 |
| Total MTN07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| MTN08 On 19/04/2019 Spot Bond | | | 100.00000 | 21.54942 | 100.00000 | 21.38973 | | | 0.00 | 0 | 0 |
| Total MTN08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08U | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 20/04/2019 Spot Bond | | | 100.00000 | 27.08834 | 100.00000 | 26.90790 | | | 0.00 | 0 | 0 |
| Total MTN09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/10/2039 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51592 | | | 0.00 | 0 | 0 |
| Total MWAR01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 10.41931 | 100.89771 | 10.34317 | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | 0.00 | 0 | 0 |
| N4A302 On 14/08/2020 Spot Bond | | | 100.61875 | 10.53299 | 100.61875 | 10.45621 | | | 0.00 | 0 | 0 |
| Total N4A302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A302 | | | | | | | | | 0.00 | 0 | 0 |
| N4A305 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A305 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A305 | | | | | | | | | 0.00 | 0 | 0 |
| N4A308 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A308 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A308 | | | | | | | | | 0.00 | 0 | 0 |
| N4A311 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A311 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A311 | | | | | | | | | 0.00 | 0 | 0 |
| N4A405 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A405 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A405 | | | | | | | | | 0.00 | 0 | 0 |
| N4A408 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A408 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A408 | | | | | | | | | 0.00 | 0 | 0 |
| N4A411 On 14/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N4A411 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| N5B23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.75728 | | | 0.00 | 0 | 0 |
| Total N5B23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5B23 | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.76565 | | | 0.00 | 0 | 0 |
| Total N5C23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.85675 | | | 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 | 110.57416 | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | 0.00 | 0 | 0 |
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 11.81522 | 100.00000 | 11.72766 | | | 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 | 12.62810 | 100.00000 | 12.53452 | | | 0.00 | 0 | 0 |
| Total N5G23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5G23U | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 10.12000 | 93.42653 | 10.12000 | 93.35013 | | 35,420,000,000,000.00 | | 3,500,000,000 | 3,500,000,000 |
| Total NAM01 SPOT | | | | | | | | 15,420,000,000,000.00 | | 3,500,000,000 | 3,500,000,000 |
| Total For NAM01 | | | | | | | | 15,420,000,000,000.00 | | 3,500,000,000 | 3,500,000,000 |
| NAM02 On 29/06/2020 Spot Bond | | | 9.68500 | 100.38810 | 9.68500 | 100.30988 | | | 0.00 | 0 | 175,000,000 |
| Total NAM02 SPOT | | | | | | | | | 0.00 | 0 | 175,000,000 |
| Total For NAM02 | | | | | | | | | 0.00 | 0 | 175,000,000 |
| NAM03 On 01/08/2023 Spot Bond | | | 9.97000 | 100.18443 | 9.97000 | 105.11905 | | | 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 | | | 10.44000 | 100.16590 | 10.44000 | 105.32042 | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | 0.00 | 0 | 0 |
| NBK11A On 28/11/2020 Spot Bond | | | 9.40500 | 99.82283 | 9.40500 | 99.74683 | | | 0.00 | 0 | 0 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12A On 19/03/2021 Spot Bond | | | 9.74500 | 102.01881 | 9.74500 | 101.93839 | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NBK12/ On 19/03/2021 Spot Bond | | | 9.38000 | 103.24206 | 9.38000 | 103.16366 | | | | 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 | | | 9.72000 | 103.41289 | 9.72000 | 103.33158 | | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK13I On 21/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50068 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total NBK13B SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For NBK13B | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| NBK14/ On 25/06/2021 Spot Bond | | | 9.54500 | 99.90368 | 9.54500 | 99.74662 | | | | 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 | | | 9.78500 | 100.03866 | 9.78500 | 99.96079 | | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57114 | | | | 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 | | | 10.65000 | 97.75938 | 10.65000 | 97.67673 | | | | 0.00 | 0 | 860,000,000 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| NBK17/ On 22/04/2026 Spot Bond | | | 10.82000 | 97.50425 | 10.82000 | 97.41960 | | | | 0.00 | 0 | 1,220,000,000 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| NBK18/ On 01/06/2020 Spot Bond | | | 9.55000 | 100.51013 | 9.55000 | 100.43288 | | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK18I On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68735 | | | | 0.00 | 0 | 0 |
| Total NBK18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19/ On 01/06/2022 Spot Bond | | | 9.93500 | 100.17707 | 9.93500 | 100.09705 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19I On 26/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.59547 | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total NBK19B SPOT | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total For NBK19B | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NBK19I On 26/06/2017 Spot Bond | | | 100.00000 | 87.06924 | 100.00000 | 86.45464 | | | | 0.00 | 0 | 0 |
| Total NBK19B/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20J On 01/06/2026 Spot Bond | | | 10.54000 | 100.42667 | 10.54000 | 100.34169 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 98.57983 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21J On 21/07/2027 Spot Bond | | | 11.09000 | 97.24557 | 11.09000 | 97.15910 | | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.83279 | | | | 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 | | | 9.43500 | 104.57635 | 9.43500 | 104.49648 | | | | 0.00 | 0 | 130,000,000 |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51869 | | | | 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 | | | 10.74000 | 101.57792 | 10.74000 | 101.48989 | | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.49785 | | | | 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 | | | 10.99000 | 101.58670 | 10.99000 | 101.49667 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.72168 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25J On 17/02/2023 Spot Bond | | | 9.96000 | 107.72197 | 9.96000 | 107.63665 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NBK25I On 12/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.67533 | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 10/05/2023 Spot Bond | | | 100.00000 | 13.14732 | 100.00000 | 13.05926 | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 99.92716 | | | 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 | | | 10.08000 | 108.60614 | 10.08000 | 108.51766 | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.39246 | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 02/08/2023 Spot Bond | | | 9.97000 | 104.91529 | 9.97000 | 104.83211 | | | 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 | 101.48045 | | | 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 | | | 10.44000 | 105.37021 | 10.44000 | 105.28187 | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 18/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51733 | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.59604 | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.63131 | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | 0 |
| NBK32I On 26/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.29397 | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| NBK33I On 10/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.03680 | | | 0.00 | 0 | 3,000,000,000 |
| Total NBK33B SPOT | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For NBK33B | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| NBK34I On 10/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.79455 | | | 0.00 | 400,000,000 | 100,000,000 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For NBK34B | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| NBK35I On 10/05/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.83323 | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.88142 | | | 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 | 101.95152 | | | 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 | 101.98200 | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 9.07000 | 109.56756 | 9.07000 | 109.48704 | | | 0.00 | 0 | 580,000,000 |
| Total NBK3A SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For NBK3A | | | | | | | | | 0.00 | 0 | 580,000,000 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 25.99656 | 100.00000 | 25.82243 | | | 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 | | | 11.21500 | 43.82242 | 11.21500 | 43.78415 | | | 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 | 102.13030 | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02425 | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.68580 | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NCLN7: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77190 | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.48674 | | | 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 | 101.90020 | | | 0.00 | 0 | 0 |
| Total NCLN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN81 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.80738 | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 9.51028 | 100.00000 | 9.43980 | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 9.51028 | 100.00000 | 9.43980 | | | 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 | | | 10.38500 | 105.01674 | 10.38500 | 104.92867 | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.80321 | | | 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 | | | 10.42000 | 103.94068 | 10.42000 | 103.85322 | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.80738 | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73894 | | | 0.00 | 0 | 0 |
| Total NCLN89 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN89 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.81397 | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.82232 | | | 0.00 | 0 | 0 |
| Total NCLN91 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 NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.21769 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27436 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.71257 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27440 | | | | 0.00 | 0 | 0 |
| Total NCLN95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN95 | | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 13.67880 | 100.00000 | 13.57744 | | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.86984 | | | | 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 | 101.09004 | | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2024 Spot Bond | | | 10.74000 | 101.81788 | 10.74000 | 102.48219 | | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2024 Spot Bond | | | | 100.00000 | 0.00000 | 98.45581 | | | | 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 | 100.10963 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.10929 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.51267 | | | | 0.00 | 0 | 0 |
| Total NED19 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 NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2020 Spot Bond | | | 11.47000 | 100.16948 | 11.47000 | 100.07695 | | | | 0.00 | 0 | 1,990,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.30789 | | | | 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 | 111.81143 | 9.44500 | 111.72596 | | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 21/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.36754 | | | | 0.00 | 0 | 0 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 26/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.09352 | | | | 0.00 | 0 | 0 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.91147 | | | | 0.00 | 0 | 0 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 102.63239 | 13.50000 | 102.52134 | | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.27658 | | | | 0.00 | 0 | 0 |
| Total NHM003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM003 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 3.00000 | 105.17793 | 3.00000 | 119.80029 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 204.79299 | 3.45000 | 204.63909 | | | | 0.00 | 0 | 0 |
| Total NILB12 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 NILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 3.39000 | 116.55393 | 3.39000 | 116.46728 | | | | 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 | | | 3.62000 | 160.54809 | 3.62000 | 160.42524 | | | | 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 | | | 3.69000 | 159.99536 | 3.69000 | 159.36921 | | | | 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 | | | 8.97000 | 101.09612 | 8.97000 | 101.02382 | | | | 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 | 85.37358 | 100.00000 | 84.78883 | | | | 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 | | | 9.60000 | 103.95600 | 9.60000 | 104.02770 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.38188 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 101.35781 | | | | 0.00 | 0 | 0 |
| Total NQ1A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A18 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.72821 | | | | 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 | 101.43165 | | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.34731 | | | | 0.00 | 0 | 0 |
| Total NQ1A22 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 NQ1A22 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 9.80000 | 103.98259 | 9.80000 | 104.05163 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.40595 | | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 101.38991 | | | | 0.00 | 0 | 0 |
| Total NQ1B16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.49730 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 10.00000 | 104.00921 | 10.00000 | 104.07558 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.42200 | | | | 0.00 | 0 | 0 |
| Total NQ1C15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2049 Spot Bond | | | | 100.00000 | 0.00000 | 101.43003 | | | | 0.00 | 0 | 0 |
| Total NQ1C16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.56623 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.72645 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.45409 | | | | 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 | 101.63502 | | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA01 On 30/11/2018 Spot Bond | | | 9.06000 | 107.11694 | 9.06000 | 107.03874 | | | | 0.00 | 0 | 0 |
| Total NRA018 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 NRA018 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/10/2022 Spot Bond | | | 9.78500 | 113.47836 | 9.78500 | 113.38855 | | | | 0.00 | 0 | 400,000,000 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 2.66000 | 179.30467 | 2.66000 | 179.18142 | | | | 0.00 | 0 | 9,700,000,000 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 9,700,000,000 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 9,700,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 11.37000 | 107.43475 | 11.37000 | 107.33688 | | | | 0.00 | 0 | 3,940,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 3,940,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 3,940,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 13.82190 | 100.00000 | 13.72982 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95047 | | | | 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 | 101.31162 | | | | 0.00 | 0 | 0 |
| Total NTC17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC17 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.20612 | | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.83399 | | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT10: On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.47358 | | | | 0.00 | 0 | 0 |
| Total NYT101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT101 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT10: On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.80371 | | | | 0.00 | 0 | 0 |
| Total NYT102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT102 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT13: On 28/05/2020 Spot Bond | | | 100.00000 | 22.67032 | 100.00000 | 22.50595 | | | | 0.00 | 0 | 0 |
| Total NYT13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NYT13U | | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 21/11/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.52543 | | | | 0.00 | 0 | 0 |
| Total OML02 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 OML02 | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 10.12000 | 99.34126 | 10.12000 | 99.26002 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.99362 | | | 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 | | | 10.26500 | 100.62697 | 10.26500 | 101.95541 | | | 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 | | | 10.90000 | 101.32175 | 10.90000 | 101.23268 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2025 Spot Bond | | | 11.54000 | 100.74230 | 11.54000 | 100.64867 | | | 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 | 101.29243 | | | 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 | | | 10.89000 | 103.95680 | 10.89000 | 103.86549 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.54000 | 103.05359 | 11.54000 | 102.95782 | | | 0.00 | 0 | 940,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 940,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 940,000,000 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| PMM25 On 07/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06520 | | | 0.00 | 0 | 0 |
| Total PMM25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM25 | | | | | | | | | 0.00 | 0 | 0 |
| PMM28 On 02/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11164 | | | 0.00 | 0 | 0 |
| Total PMM28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM28 | | | | | | | | | 0.00 | 0 | 0 |
| PMM29 On 04/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10650 | | | 0.00 | 0 | 0 |
| Total PMM29 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 PMM29 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM30 On 07/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05914 | | | | 0.00 | 0 | 0 |
| Total PMM30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM30 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM31 On 04/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75642 | | | | 0.00 | 0 | 0 |
| Total PMM31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM31 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM32 On 25/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.27131 | | | | 0.00 | 0 | 0 |
| Total PMM32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM32 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 96.21017 | | | | 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 | 98.34409 | | | | 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 | 99.87814 | 10.01500 | 99.82378 | | | | 0.00 | 0 | 0 |
| Total PPC004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC004 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 101.97416 | | | | 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 | 102.07883 | | | | 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 | 102.27865 | | | | 0.00 | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1C1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 102.32511 | | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1D1 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 8.66000 | 113.01082 | 8.64000 | 113.07383 | | | 872,820,997,588,000.00 | 1,948,362,701,800 | 1,633,750,859,800 | |
| Total R186 SPOT | | | | | | | | | 872,820,997,588,000.00 | 1,948,362,701,800 | 1,633,750,859,800 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total For R186 | | | | | | | | | 2,820,997,588,000.00 | 948,362,701,800 | 533,750,859,800 |
| R197 On 07/12/2023 Spot Bond | | | 2.15000 | 293.76051 | 2.16000 | 293.39936 | | | 48,108,400,000,000.00 | 22,376,000,000 | 28,318,900,000 |
| Total R197 SPOT | | | | | | | | | 18,108,400,000,000.00 | 22,376,000,000 | 28,318,900,000 |
| Total For R197 | | | | | | | | | 18,108,400,000,000.00 | 22,376,000,000 | 28,318,900,000 |
| R202 On 07/12/2033 Spot Bond | | | 2.15000 | 242.13413 | 2.16000 | 241.66054 | | | 287,725,900,000,000.00 | 133,826,000,000 | 211,084,264,200 |
| Total R202 SPOT | | | | | | | | | 17,725,900,000,000.00 | 133,826,000,000 | 211,084,264,200 |
| Total For R202 | | | | | | | | | 17,725,900,000,000.00 | 133,826,000,000 | 211,084,264,200 |
| R2023 On 28/02/2023 Spot Bond | | | 8.33500 | 100.33820 | 8.32000 | 100.33984 | | | 515,008,456,928,500.00 | 61,788,657,100 | 577,129,008,200 |
| Total R2023 SPOT | | | | | | | | | 15,008,456,928,500.00 | 61,788,657,100 | 577,129,008,200 |
| Total For R2023 | | | | | | | | | 15,008,456,928,500.00 | 61,788,657,100 | 577,129,008,200 |
| R203 On 15/09/2017 Spot Bond | | | 7.70000 | 103.28453 | 7.69500 | 103.22301 | | | 102,640,000,000,000.00 | 143,200,000,000 | 501,160,000,000 |
| Total R203 SPOT | | | | | | | | | 12,640,000,000,000.00 | 143,200,000,000 | 501,160,000,000 |
| Total For R203 | | | | | | | | | 12,640,000,000,000.00 | 143,200,000,000 | 501,160,000,000 |
| R2030 On 31/01/2030 Spot Bond | | | 9.07000 | 91.74945 | 9.07000 | 95.67253 | | | 734,281,748,076,000.00 | 521,971,526,800 | 726,646,500,000 |
| Total R2030 SPOT | | | | | | | | | 14,281,748,076,000.00 | 521,971,526,800 | 726,646,500,000 |
| Total For R2030 | | | | | | | | | 14,281,748,076,000.00 | 521,971,526,800 | 726,646,500,000 |
| R2032 On 31/03/2032 Spot Bond | | | 9.19500 | 94.93208 | 9.19500 | 94.86176 | | | 531,172,484,135,000.00 | 166,522,293,000 | 271,597,586,400 |
| Total R2032 SPOT | | | | | | | | | 11,172,484,135,000.00 | 166,522,293,000 | 271,597,586,400 |
| Total For R2032 | | | | | | | | | 11,172,484,135,000.00 | 166,522,293,000 | 271,597,586,400 |
| R2035 On 28/02/2035 Spot Bond | | | 9.31000 | 99.76636 | 9.31000 | 99.69116 | | | 986,075,876,358,000.00 | 213,327,161,800 | 511,300,977,800 |
| Total R2035 SPOT | | | | | | | | | 16,075,876,358,000.00 | 213,327,161,800 | 511,300,977,800 |
| Total For R2035 | | | | | | | | | 16,075,876,358,000.00 | 213,327,161,800 | 511,300,977,800 |
| R2037 On 31/01/2037 Spot Bond | | | 9.37500 | 91.97693 | 9.37500 | 96.14663 | | | 340,707,798,125,000.00 | 143,008,831,800 | 775,069,941,600 |
| Total R2037 SPOT | | | | | | | | | 10,707,798,125,000.00 | 143,008,831,800 | 775,069,941,600 |
| Total For R2037 | | | | | | | | | 10,707,798,125,000.00 | 143,008,831,800 | 775,069,941,600 |
| R204 On 21/12/2018 Spot Bond | | | 7.77000 | 101.11495 | 7.77000 | 101.05144 | | | 402,005,290,299,000.00 | 437,838,518,700 | 632,562,941,100 |
| Total R204 SPOT | | | | | | | | | 12,005,290,299,000.00 | 437,838,518,700 | 632,562,941,100 |
| Total For R204 | | | | | | | | | 12,005,290,299,000.00 | 437,838,518,700 | 632,562,941,100 |
| R2040 On 31/01/2040 Spot Bond | | | 9.38500 | 96.20334 | 9.38500 | 100.61912 | | | 468,225,210,556,000.00 | 49,890,805,600 | 322,892,848,800 |
| Total R2040 SPOT | | | | | | | | | 18,225,210,556,000.00 | 49,890,805,600 | 322,892,848,800 |
| Total For R2040 | | | | | | | | | 18,225,210,556,000.00 | 49,890,805,600 | 322,892,848,800 |
| R2044 On 31/01/2044 Spot Bond | | | 9.39000 | 93.56955 | 9.39000 | 97.86260 | | | 156,351,772,304,000.00 | 123,147,153,600 | 512,699,000,000 |
| Total R2044 SPOT | | | | | | | | | 16,351,772,304,000.00 | 123,147,153,600 | 512,699,000,000 |
| Total For R2044 | | | | | | | | | 16,351,772,304,000.00 | 123,147,153,600 | 512,699,000,000 |
| R2048 On 28/02/2048 Spot Bond | | | 9.38500 | 97.11316 | 9.38500 | 97.03937 | | | 415,695,497,518,000.00 | 257,399,626,800 | 402,369,550,700 |
| Total R2048 SPOT | | | | | | | | | 15,695,497,518,000.00 | 257,399,626,800 | 402,369,550,700 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total For R2048 | | | | | | | | | 15,695,497,518,000.00 | 257,399,626,800 | 402,369,550,700 |
| R207 On 15/01/2020 Spot Bond | | | 7.93000 | 98.38458 | 7.92000 | 98.34705 | | | 715,424,342,086,000.00 | 216,320,850,200 | 682,598,279,800 |
| Total R207 SPOT | | | | | | | | | 15,424,342,086,000.00 | 216,320,850,200 | 682,598,279,800 |
| Total For R207 | | | | | | | | | 15,424,342,086,000.00 | 216,320,850,200 | 682,598,279,800 |
| R208 On 31/03/2021 Spot Bond | | | 8.04500 | 97.59241 | 8.03500 | 97.56304 | | | 596,776,632,423,000.00 | 571,383,049,400 | 886,221,474,300 |
| Total R208 SPOT | | | | | | | | | 16,776,632,423,000.00 | 571,383,049,400 | 886,221,474,300 |
| Total For R208 | | | | | | | | | 16,776,632,423,000.00 | 571,383,049,400 | 886,221,474,300 |
| R209 On 31/03/2036 Spot Bond | | | 9.27500 | 75.07207 | 9.27000 | 75.05122 | | | 010,886,540,795,000.00 | 324,623,885,800 | 932,230,900,000 |
| Total R209 SPOT | | | | | | | | | 10,886,540,795,000.00 | 324,623,885,800 | 932,230,900,000 |
| Total For R209 | | | | | | | | | 10,886,540,795,000.00 | 324,623,885,800 | 932,230,900,000 |
| R210 On 31/03/2028 Spot Bond | | | 2.13000 | 185.05733 | 2.13000 | 184.93811 | | | 195,960,000,000,000.00 | 92,000,000,000 | 129,517,400,000 |
| Total R210 SPOT | | | | | | | | | 15,960,000,000,000.00 | 92,000,000,000 | 129,517,400,000 |
| Total For R210 | | | | | | | | | 15,960,000,000,000.00 | 92,000,000,000 | 129,517,400,000 |
| R211 On 31/01/2017 Spot Bond | | | 4.00000 | 141.70292 | 4.00000 | 143.35972 | | | 7,654,000,000,000.00 | 1,913,500,000 | 117,300,000,000 |
| Total R211 SPOT | | | | | | | | | 7,654,000,000,000.00 | 1,913,500,000 | 117,300,000,000 |
| Total For R211 | | | | | | | | | 7,654,000,000,000.00 | 1,913,500,000 | 117,300,000,000 |
| R212 On 31/01/2022 Spot Bond | | | 2.15000 | 145.45696 | 2.18000 | 147.10265 | | | 43,817,000,000,000.00 | 20,380,000,000 | 129,827,700,000 |
| Total R212 SPOT | | | | | | | | | 13,817,000,000,000.00 | 20,380,000,000 | 129,827,700,000 |
| Total For R212 | | | | | | | | | 13,817,000,000,000.00 | 20,380,000,000 | 129,827,700,000 |
| R213 On 28/02/2031 Spot Bond | | | 9.10000 | 86.29502 | 9.09000 | 86.30078 | | | 920,312,660,540,000.00 | 101,133,259,400 | 804,098,103,000 |
| Total R213 SPOT | | | | | | | | | 10,312,660,540,000.00 | 101,133,259,400 | 804,098,103,000 |
| Total For R213 | | | | | | | | | 10,312,660,540,000.00 | 101,133,259,400 | 804,098,103,000 |
| R214 On 28/02/2041 Spot Bond | | | 9.33000 | 75.62843 | 9.33000 | 75.57130 | | | 254,838,568,509,000.00 | 27,313,887,300 | 876,959,238,200 |
| Total R214 SPOT | | | | | | | | | 14,838,568,509,000.00 | 27,313,887,300 | 876,959,238,200 |
| Total For R214 | | | | | | | | | 14,838,568,509,000.00 | 27,313,887,300 | 876,959,238,200 |
| R337C On 21/06/2020 Spot Bond | | | 8.54000 | 75.19293 | 8.54000 | 75.14112 | | | 0.00 | 0 | 0 |
| Total R337C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R337C | | | | | | | | | 0.00 | 0 | 0 |
| R347C On 21/06/2025 Spot Bond | | | 9.05000 | 47.50529 | 9.05000 | 47.47065 | | | 0.00 | 0 | 0 |
| Total R347C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For R347C | | | | | | | | | 0.00 | 0 | 0 |
| RCG01 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.90763 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |
| RCG01 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.91469 | | | 0.00 | 0 | 0 |
| Total RCG01C 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 RCG01C | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.21059 | | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58525 | | | | 0.00 | 0 | 0 |
| Total RCSB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB1 On 30/04/2017 Spot Bond | | | 100.00000 | 99.60957 | 100.00000 | 98.82111 | | | | 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 | 63.84496 | 100.00000 | 63.38208 | | | | 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 | 89.33441 | 100.00000 | 88.69782 | | | | 0.00 | 0 | 0 |
| Total RCSB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB3U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 40.88904 | 100.00000 | 40.58604 | | | | 0.00 | 0 | 5,000,000,000 |
| Total RCSB6U SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For RCSB6U | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| RDF01 On 04/09/2017 Spot Bond | | | 100.00000 | 63.54917 | 100.00000 | 63.05882 | | | | 0.00 | 0 | 0 |
| Total RDF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF01U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF02 On 04/12/2020 Spot Bond | | | 100.00000 | 11.17486 | 100.00000 | 11.12791 | | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF03 On 04/04/2018 Spot Bond | | | 100.00000 | 42.38878 | 100.00000 | 42.06170 | | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF04 On 04/10/2018 Spot Bond | | | 100.00000 | 29.34024 | 100.00000 | 29.11385 | | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF05 On 04/12/2019 Spot Bond | | | 100.00000 | 16.32259 | 100.00000 | 16.19663 | | | | 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 | 100.97156 | | | | 0.00 | 0 | 0 |
| Total RDFB02 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 RDFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72274 | | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.34833 | | | | 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 | 101.53228 | | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | 100.00000 | 23.25416 | 100.00000 | 23.08184 | | | | 0.00 | 0 | 0 |
| Total RDFB06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.76252 | | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.42645 | | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 02/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.25070 | | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 23/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66945 | | | | 0.00 | 0 | 0 |
| Total RDFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15785 | | | | 0.00 | 0 | 70,000,000 |
| Total RDFC33 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For RDFC33 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| RDFC3 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.84720 | | | | 0.00 | 0 | 0 |
| Total RDFC34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC34 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 05/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.35331 | | | | 0.00 | 0 | 0 |
| Total RDFC35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC35 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51714 | | | | 0.00 | 0 | 0 |
| Total REB01 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 REB01 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | 100.00000 | 45.34528 | 100.00000 | 45.01653 | | | | 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 | 101.55401 | | | | 0.00 | 0 | 0 |
| Total REB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB02 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 19/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.34951 | | | | 0.00 | 0 | 0 |
| Total REBC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC04 | | | | | | | | | | 0.00 | 0 | 0 |
| RED10 On 13/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RED101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED101 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.49244 | | | | 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 | 100.51841 | | | | 0.00 | 0 | 0 |
| Total RED202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED202 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.62044 | | | | 0.00 | 0 | 0 |
| Total RED203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED203 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.10689 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RES01 On 02/03/2018 Spot Bond | | | 100.00000 | 43.08988 | 100.00000 | 42.77056 | | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | | 0.00 | 0 | 0 |
| RES02 On 02/03/2019 Spot Bond | | | 100.00000 | 22.80335 | 100.00000 | 22.63437 | | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | | 0.00 | 0 | 0 |
| RES03 On 02/03/2020 Spot Bond | | | 100.00000 | 14.53208 | 100.00000 | 14.42439 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04 On 02/03/2021 Spot Bond | | | 100.00000 | 11.23519 | 100.00000 | 11.15193 | | | | 0.00 | 0 | 0 |
| Total RES04U 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 RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.92900 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total RES15 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For RES15 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| RES18 On 05/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.84893 | | | | 0.00 | 0 | 0 |
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.11270 | | | | 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 | 100.08601 | | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.41599 | | | | 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 | 0.00000 | 101.43423 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.92994 | | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | | 0.00 | 0 | 0 |
| RES37 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18339 | | | | 0.00 | 0 | 0 |
| Total RES37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES37 | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RP005 On 31/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.28780 | | | | 0.00 | 0 | 0 |
| Total RP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP005 | | | | | | | | | | 0.00 | 0 | 0 |
| RP014 On 27/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 76.98088 | | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | | 0.00 | 0 | 0 |
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 107.24139 | 12.35000 | 107.13667 | | | | 0.00 | 0 | 0 |
| Total RP018 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 RP018 | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 20.66963 | 100.00000 | 20.51978 | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | 0.00 | 0 | 0 |
| RPP011 On 31/08/2018 Spot Bond | | | 100.00000 | 23.97596 | 100.00000 | 23.79828 | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | | | 0.00 | 0 | 0 |
| RPP081 On 30/04/2020 Spot Bond | | | 100.00000 | 18.03179 | 100.00000 | 17.96559 | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | 0.00 | 0 | 0 |
| RPS001 On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.05659 | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | 0.00 | 0 | 0 |
| RPS002 On 30/04/2025 Spot Bond | | | | 100.00000 | 0.00000 | 49.29295 | | | 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 | | | 9.46000 | 104.29447 | 9.46000 | 104.21505 | | | 0.00 | 0 | 857,000,000 |
| Total RW21 SPOT | | | | | | | | | 0.00 | 0 | 857,000,000 |
| Total For RW21 | | | | | | | | | 0.00 | 0 | 857,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 10.00000 | 98.73258 | 10.00000 | 98.65322 | | 4,040,000,000,000.00 | 404,000,000 | 472,000,000 | |
| Total RW23 SPOT | | | | | | | | 4,040,000,000,000.00 | 404,000,000 | 472,000,000 | |
| Total For RW23 | | | | | | | | 4,040,000,000,000.00 | 404,000,000 | 472,000,000 | |
| RW28 On 10/12/2028 Spot Bond | | | 10.80000 | 97.54798 | 10.80000 | 97.46346 | | 0.00 | 0 | 0 | |
| Total RW28 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For RW28 | | | | | | | | 0.00 | 0 | 0 | |
| S1324L On 30/01/2017 Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.33333 | | 0.00 | 0 | 0 | |
| Total S1324U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For S1324U | | | | | | | | 0.00 | 0 | 0 | |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | 0.00 | 0 | 0 | |
| Total SBK12/R157 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK12/R157 | | | | | | | | 0.00 | 0 | 0 | |
| SBK14 On 01/12/2017 Spot Bond | | | 8.76500 | 102.10685 | 8.76500 | 102.03469 | | 1,717,940,000,000.00 | 196,000,000 | 98,000,000 | |
| Total SBK14 SPOT | | | | | | | | 1,717,940,000,000.00 | 196,000,000 | 98,000,000 | |
| Total For SBK14 | | | | | | | | 1,717,940,000,000.00 | 196,000,000 | 98,000,000 | |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.93195 | | 0.00 | 0 | 0 | |
| Total SBK15 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 SBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK16 On 15/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.46363 | | | | 0.00 | 0 | 0 |
| Total SBK16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2024 Spot Bond | | | | 100.00000 | 0.00000 | 98.10627 | | | | 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 | 98.20185 | | | | 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 | 99.90177 | | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.44884 | | | | 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 | 99.46894 | | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.72747 | | | | 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 | | | 11.92000 | 100.35900 | 11.92000 | 100.26275 | | | | 0.00 | 0 | 1,830,000,000 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 1,830,000,000 |
| Total For SBK23 | | | | | | | | | | 0.00 | 0 | 1,830,000,000 |
| SBK24 On 19/10/2025 Spot Bond | | | | 100.00000 | 0.00000 | 99.54274 | | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 10.91895 | 100.00000 | 10.83803 | | | | 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 | 100.18715 | | | | 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 | | | 11.77500 | 104.53923 | 11.77500 | 104.44070 | | | | 0.00 | 0 | 0 |
| Total SBK26 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 SBK26 | | | | | | | | | 0.00 | 0 | 0 |
| SBK9 On 10/04/2018 Spot Bond | | | 9.27000 | 101.42403 | 9.27000 | 101.34831 | | | 0.00 | 0 | 2,760,000,000 |
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 9.09500 | 102.42931 | 9.09500 | 102.35383 | | | 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 | 101.04944 | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | 0.00 | 0 | 0 |
| SBS13 On 22/09/2017 Spot Bond | | | 8.21500 | 103.43612 | 8.21500 | 103.36713 | | | 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 | 101.18111 | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.68842 | | | 0.00 | 0 | 1,000,000,000 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| SBS19 On 23/06/2021 Spot Bond | | | 9.47000 | 103.36463 | 9.47000 | 103.28584 | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 10.16000 | 101.23397 | 10.16000 | 101.15086 | | | 0.00 | 0 | 0 |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | 0 |
| SBS21 On 15/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.83521 | | | 0.00 | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | 0 |
| SBS23 On 23/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47697 | | | 0.00 | 0 | 0 |
| Total SBS23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS23 | | | | | | | | | 0.00 | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.00035 | | | 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 | | | 8.62000 | 101.96806 | 8.62000 | 101.89677 | | 7,359,181,046,000.00 | | 853,733,300 | 853,733,300 |
| Total SBS25 SPOT | | | | | | | | 7,359,181,046,000.00 | | 853,733,300 | 853,733,300 |

| Contract 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 SBS25 | | | | | | | | | | 7,359,181,046,000.00 | 853,733,300 | 853,733,300 |
| SBS26l On 28/02/2017 Spot Bond | | | 100.00000 | 91.02244 | 100.00000 | 90.34653 | | | | 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 | | | 10.22000 | 103.83222 | 10.22000 | 103.74789 | | | | 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 | 99.98115 | | | | 0.00 | 0 | 1,000,000,000 |
| Total SBS28 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For SBS28 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| SBS29 On 12/06/2019 Spot Bond | | | 8.63000 | 101.11333 | 8.63000 | 101.04294 | | | | 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 | | | 10.35000 | 88.63747 | 10.35000 | 88.56337 | | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.54941 | | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 10.33000 | 97.68511 | 10.33000 | 97.60405 | | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96620 | | | | 0.00 | 0 | 0 |
| Total SBS32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS32 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.77236 | | | | 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 | | | 10.44000 | 101.72632 | 10.44000 | 101.64056 | | | | 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 | 99.99341 | | | | 0.00 | 0 | 0 |
| Total SBS35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS35 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.77424 | | | | 0.00 | 0 | 0 |
| Total SBS36 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 SBS36 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.79000 | 97.75382 | 8.79000 | 97.68530 | | | | 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 | | | 9.98000 | 95.02276 | 9.98000 | 94.94734 | | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.51000 | 94.24059 | 10.51000 | 94.16193 | | | | 0.00 | 0 | 0 |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 9.80500 | 97.05510 | 9.80500 | 96.97814 | | | | 0.00 | 0 | 580,000,000 |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.90515 | | | | 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 | | | 9.39000 | 104.55109 | 9.39000 | 104.47161 | | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 10.02000 | 105.65569 | 10.02000 | 105.57012 | | | | 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 | | | 10.25000 | 105.79160 | 10.25000 | 105.70399 | | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS44 On 15/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.78717 | | | | 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 | 102.11773 | | | | 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 | | | 9.43000 | 110.18317 | 9.43000 | 110.10044 | | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.18444 | | | | 0.00 | 0 | 0 |
| Total SBS47 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 SBS47 | | | | | | | | | 0.00 | 0 | 0 |
| SBS11 On 07/12/2023 Spot Bond | | | 3.46000 | 113.08609 | 3.46000 | 272.09347 | | | 0.00 | 0 | 219,266,400 |
| Total SBSI11 SPOT | | | | | | | | | 0.00 | 0 | 219,266,400 |
| Total For SBSI11 | | | | | | | | | 0.00 | 0 | 219,266,400 |
| SBSI12 On 31/01/2017 Spot Bond | | | 4.95000 | 140.32659 | 4.95000 | 143.31873 | | | 0.00 | 0 | 0 |
| Total SBSI12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI12 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 100.00000 | 137.46588 | 100.00000 | 138.00884 | | | 0.00 | 0 | 0 |
| SBSI12 On 31/01/2017 Spot Bond | | | 100.00000 | 137.46588 | 100.00000 | 138.00884 | | | 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 | | | 3.71000 | 199.08260 | 3.71000 | 198.03585 | | | 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 | 61.37198 | 100.00000 | 60.91717 | | | 0.00 | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM10U | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2045 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.35394 | | | 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 | 100.35406 | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | 183.84347 | 0.00000 | 82.63494 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI05 On 31/01/2017 Spot Bond | | | 5.65000 | 126.27640 | 5.65000 | 143.28855 | | | | 0.00 | 0 | 0 |
| Total SHI05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI05 | | | | | | | | | | 0.00 | 0 | 0 |
| SHPCB On 03/04/2017 Spot Bond | | | 6.50000 | 101.97876 | 6.50000 | 101.92498 | | | | 0.00 | 0 | 0 |
| Total SHPCBU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHPCBU | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02871 | | | | 0.00 | 0 | 0 |
| Total SHS04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS04 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS05 On 29/06/2017 Spot Bond | | | 8.96500 | 100.49956 | 8.96500 | 100.42831 | | | | 0.00 | 0 | 0 |
| Total SHS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS05 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS05/ On 29/06/2017 Spot Bond | | | 8.75000 | 100.58913 | 8.75000 | 100.51946 | | | | 0.00 | 0 | 0 |
| Total SHS05/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS05/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67267 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For SHS06 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SHS14 On 17/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79973 | | | | 0.00 | 0 | 0 |
| Total SHS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS14 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS19 On 10/09/2017 Spot Bond | | | 9.29500 | 104.28237 | 9.29500 | 104.20388 | | | | 0.00 | 0 | 140,000,000 |
| Total SHS19 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For SHS19 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| SHS22 On 23/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.90029 | | | | 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 | 100.55332 | | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.57097 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SHS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 9.93500 | 100.36199 | 9.93500 | 100.28182 | | | | 0.00 | 0 | 0 |
| Total SHS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.57097 | | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS28 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.57031 | | | | 0.00 | 0 | 0 |
| Total SHS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS29I On 03/12/2018 Spot Bond | | | 100.00000 | 31.12251 | 100.00000 | 30.89188 | | | | 0.00 | 0 | 0 |
| Total SHS29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS29U | | | | | | | | | | 0.00 | 0 | 0 |
| SLI3 On 15/08/2018 Spot Bond | | | 9.27000 | 102.98363 | 9.27000 | 102.90759 | | | | 0.00 | 0 | 0 |
| Total SLI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.74306 | | | | 0.00 | 0 | 0 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.65883 | | | | 0.00 | 0 | 0 |
| Total SLRA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.70355 | | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.73070 | | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.74845 | | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.87620 | | | | 0.00 | 0 | 0 |
| Total SLRC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.91358 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 8.89500 | 102.55112 | 8.89500 | 102.47718 | | | | 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 | 100.21809 | | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 11.02000 | 51.32933 | 11.02000 | 106.50994 | | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SPDA1 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.51943 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57699 | | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA5 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.43158 | | | | 0.00 | 0 | 0 |
| Total SPDA5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA5 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.46421 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45998 | | | | 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 | 101.50366 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA9 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49358 | | | | 0.00 | 0 | 0 |
| Total SPDA9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA9 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 09/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.12516 | | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.14152 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| Total SPG003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.38602 | | | 0.00 | 0 | 0 |
| Total SSA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA05 | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 9.81500 | 97.41117 | 9.81500 | 97.33427 | | 2,159,300,000,000.00 | | 220,000,000 | 410,000,000 |
| Total SSA06 SPOT | | | | | | | | 2,159,300,000,000.00 | | 220,000,000 | 410,000,000 |
| Total For SSA06 | | | | | | | | 2,159,300,000,000.00 | | 220,000,000 | 410,000,000 |
| SSN001 On 01/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.29648 | | | 0.00 | 0 | 0 |
| Total SSN001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN001 | | | | | | | | | 0.00 | 0 | 0 |
| SSN002 On 26/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61021 | | | 0.00 | 0 | 0 |
| Total SSN002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN002 | | | | | | | | | 0.00 | 0 | 0 |
| SSN003 On 25/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.88112 | | | 0.00 | 0 | 0 |
| Total SSN003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN003 | | | | | | | | | 0.00 | 0 | 0 |
| SSN004 On 31/03/2021 Spot Bond | | | 9.60500 | 92.46410 | 9.60500 | 92.39264 | | 1,248,650,000,000.00 | | 130,000,000 | 130,000,000 |
| Total SSN004 SPOT | | | | | | | | 1,248,650,000,000.00 | | 130,000,000 | 130,000,000 |
| Total For SSN004 | | | | | | | | 1,248,650,000,000.00 | | 130,000,000 | 130,000,000 |
| SSN005 On 31/03/2021 Spot Bond | | | 9.60500 | 92.46410 | 9.60500 | 92.39264 | | | 0.00 | 0 | 130,000,000 |
| Total SSN005 SPOT | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For SSN005 | | | | | | | | | 0.00 | 0 | 130,000,000 |
| SSN006 On 15/01/2020 Spot Bond | | | 9.34000 | 94.83057 | 9.34000 | 94.75887 | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | 0.00 | 0 | 0 |
| SSN008 On 18/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82426 | | | 0.00 | 0 | 0 |
| Total SSN008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN008 | | | | | | | | | 0.00 | 0 | 0 |
| SSN009 On 15/09/2017 Spot Bond | | | 8.57500 | 102.74658 | 8.57500 | 102.67511 | | | 0.00 | 0 | 0 |
| Total SSN009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN009 | | | | | | | | | 0.00 | 0 | 0 |
| SSN010 On 31/01/2025 Spot Bond | | | 2.99000 | 118.24527 | 2.99000 | 119.88715 | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | 0.00 | 0 | 0 |
| SSN012 On 21/12/2018 Spot Bond | | | 9.61500 | 97.95422 | 9.61500 | 97.87843 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN012 On 26/08/2018 Spot Bond | | | 8.50000 | 101.23982 | 8.50000 | 101.26500 | | | | 0.00 | 0 | 0 |
| Total SSN015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN015 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN015 On 21/12/2026 Spot Bond | | | 10.66000 | 99.96717 | 10.66000 | 99.88163 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN017 On 28/02/2031 Spot Bond | | | 10.96000 | 74.68378 | 10.96000 | 74.61777 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN021 On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.93019 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN024 On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.09427 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN026 On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.60094 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN027 On 16/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 94.77033 | | | | 0.00 | 0 | 0 |
| Total SSN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN028 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN028 On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.29113 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN029 On 24/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN030 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN030 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80885 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN033 On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.27065 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN034 On 17/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.65550 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN035 On 18/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.98694 | | | | 0.00 | 0 | 0 |
| Total SSN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN036 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN036 On 01/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.36804 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN037 On 26/01/2021 Spot Bond | | | 9.55000 | 99.92398 | 9.55000 | 99.84801 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN038 On 16/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.55767 | | | | 0.00 | 0 | 0 |
| Total SSN039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN039 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN039 On 11/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.17842 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN040 On 13/10/2023 Spot Bond | | | 9.72000 | 103.07994 | 9.72000 | 102.99934 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN041 On 03/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN042 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.59000 | 99.39405 | 9.59000 | 99.31734 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A10 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.45605 | | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A10 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.51315 | | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/02/2048 Spot Bond | | | 9.57000 | 96.19603 | 9.57000 | 102.50245 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A12 On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.46321 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total T13A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.52308 | | | | 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 | | | 9.47000 | 107.49553 | 9.47000 | 107.15372 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A13 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40656 | | | | 0.00 | 0 | 0 |
| Total T13A13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A13 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A14 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.46321 | | | | 0.00 | 0 | 0 |
| Total T13A14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A14 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.51984 | | | | 0.00 | 0 | 0 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 9.57000 | 106.52510 | 9.57000 | 106.44396 | | | | 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 | 101.48869 | | | | 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 | 101.52938 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A20 On 21/08/2020 Spot Bond | | | 9.52000 | 101.75466 | 9.52000 | 104.66221 | | | | 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 | 101.15773 | | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS122 On 20/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70609 | | | | 0.00 | 0 | 0 |
| Total TFS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS122 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.34181 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 06/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.33959 | | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 06/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.34667 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 28/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.78505 | | | | 0.00 | 0 | 0 |
| Total TFS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS138 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 27/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.29405 | | | | 0.00 | 0 | 2,489,583,400 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 2,489,583,400 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 2,489,583,400 |
| TFS141 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.77568 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.76762 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 17/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45307 | | | | 0.00 | 0 | 0 |
| Total TFS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS143 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A 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 |
| TH10A On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.21186 | | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | 7.83000 | 100.13437 | 7.83000 | 100.07230 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15923 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total TH10A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A5 On 18/07/2017 Spot Bond | | | 7.39000 | 96.55921 | 7.39000 | 100.06838 | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A6 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.04519 | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A8 On 18/07/2017 Spot Bond | | | 7.16000 | 96.66273 | 7.16000 | 100.06633 | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | 0.00 | 0 | 0 |
| TH10A9 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.04786 | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10B1 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.04764 | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH10B2 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.05288 | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10C1 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.05217 | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH10C2 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.07357 | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH10D1 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.07112 | | | 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 | 100.04376 | | | 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 | 100.04551 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH11A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2018 Spot Bond | | | 8.73000 | 100.11809 | 8.73000 | 100.04722 | | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 99.90521 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.04518 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A5 On 18/07/2041 Spot Bond | | | 9.77000 | 85.59185 | 9.77000 | 97.90922 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A6 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 99.82185 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.04518 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A8 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.04796 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.04736 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.04714 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.05275 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.05254 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.05063 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.06972 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.06993 | | | | 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 | 100.06885 | | | | 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 | 101.43973 | | | | 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 | 101.48052 | | | | 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 | | | 9.52000 | 99.76122 | 9.52000 | 102.98604 | | | | 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 | 101.45605 | | | | 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 | 101.51315 | | | | 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 | | | 9.43000 | 101.58776 | 9.43000 | 101.51147 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.44789 | | | | 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 | 101.51315 | | | | 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 | | | 9.54000 | 91.30612 | 9.54000 | 100.65633 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58655 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.58655 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58655 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.58655 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71697 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71697 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71697 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 101.71534 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.24591 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 102.24591 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.37487 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/02/2048 Spot Bond | | | | 100.00000 | 0.00000 | 102.23616 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.41852 | | | | 0.00 | 0 | 0 |
| Total TH13A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.45442 | | | | 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 | 101.51308 | | | | 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 | | | 9.67000 | 102.87288 | 9.67000 | 102.79372 | | | | 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 | 101.42015 | | | | 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 | 101.45605 | | | | 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 | 101.00867 | | | | 0.00 | 0 | 100,000,000 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| TH13A On 21/08/2020 Spot Bond | | | 9.56000 | 100.63238 | 9.56000 | 104.16979 | | | | 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 | 101.40656 | | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.58645 | | | | 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 | 101.58808 | | | | 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 | 101.60875 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.57642 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B4 On 25/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.58156 | | | | 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 | 101.70054 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.71357 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.68950 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.72178 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C4 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.79013 | | | | 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 | 102.23747 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.23747 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.25281 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.22875 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D4 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.26997 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45333 | | | | 0.00 | 0 | 0 |
| Total TH14A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58381 | | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.63406 | | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2021 Spot Bond | | | 9.57500 | 103.71474 | 9.57500 | 103.63439 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.74003 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.82685 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.34695 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A11 On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.04360 | | | | 0.00 | 0 | 0 |
| Total TH9A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1 On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.37782 | | | | 0.00 | 0 | 0 |
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A On 18/04/2036 Spot Bond | | | 101.06155 | 5.84242 | 101.06155 | 5.79871 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total THE8A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8B On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8C On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8D On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A6 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A7 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.04932 | | | | 0.00 | 0 | 0 |
| Total THE9B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.05612 | | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.07159 | | | | 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 | | | 9.64000 | 90.20712 | 9.64000 | 96.05158 | | | | 0.00 | 0 | 325,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|-------------|--------------------|-----------------------|
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 325,500,000 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 325,500,000 |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 16.76964 | 100.00000 | 22.31113 | | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | | 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 | | | 8.46500 | 102.36586 | 8.46500 | 102.29556 | | | 2,051,916,000,000.00 | | 242,400,000 | 29,188,818,178 |
| Total TN17 SPOT | | | | | | | | | 2,051,916,000,000.00 | | 242,400,000 | 29,188,818,178 |
| Total For TN17 | | | | | | | | | 2,051,916,000,000.00 | | 242,400,000 | 29,188,818,178 |
| TN17/R On 14/11/2017 Spot Bond | | | 100.00000 | 58.00124 | 100.00000 | 57.61276 | | | | 0.00 | 0 | 0 |
| Total TN17/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN17/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 9.40500 | 107.00294 | 9.40500 | 106.92147 | | | | 0.00 | 0 | 42,511,200,000 |
| Total TN20 SPOT | | | | | | | | | | 0.00 | 0 | 42,511,200,000 |
| Total For TN20 | | | | | | | | | | 0.00 | 0 | 42,511,200,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 18.63859 | 100.00000 | 18.51375 | | | | 0.00 | 0 | 0 |
| Total TN20/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 5.62161 | 100.00000 | 5.57995 | | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 10.07000 | 105.82155 | 10.07000 | 105.73542 | | | | 0.00 | 0 | 23,501,600,000 |
| Total TN23 SPOT | | | | | | | | | | 0.00 | 0 | 23,501,600,000 |
| Total For TN23 | | | | | | | | | | 0.00 | 0 | 23,501,600,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 13.22589 | 100.00000 | 13.13730 | | | | 0.00 | 0 | 0 |
| Total TN23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN23/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| TN25 On 19/08/2025 Spot Bond | | | 10.54000 | 98.26062 | 10.54000 | 98.17838 | | | | 0.00 | 0 | 26,530,000,000 |
| Total TN25 SPOT | | | | | | | | | | 0.00 | 0 | 26,530,000,000 |
| Total For TN25 | | | | | | | | | | 0.00 | 0 | 26,530,000,000 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 13.51344 | 100.00000 | 13.42440 | | | | 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 | | | 10.53000 | 91.32096 | 10.53000 | 91.24333 | | | | 0.00 | 0 | 15,486,800,000 |
| Total TN27 SPOT | | | | | | | | | | 0.00 | 0 | 15,486,800,000 |
| Total For TN27 | | | | | | | | | | 0.00 | 0 | 15,486,800,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|-----------------------|
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.42522 | 100.00000 | 10.35540 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 11.11500 | 98.74594 | 11.11500 | 98.65794 | | | 0.00 | 0 | 8,800,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 8,800,000,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 8,800,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 123.62067 | 8.00000 | 123.54077 | | | 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 | | | 11.41000 | 97.72637 | 11.41000 | 97.63703 | | 21,679,000,000,000.00 | | 1,900,000,000 | 21,580,000,000 |
| Total TN40 SPOT | | | | | | | | 21,679,000,000,000.00 | | 1,900,000,000 | 21,580,000,000 |
| Total For TN40 | | | | | | | | 21,679,000,000,000.00 | | 1,900,000,000 | 21,580,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 103.09623 | 10.75000 | 103.00729 | | | 0.00 | 0 | 0 |
| Total TN40/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN40/R214 | | | | | | | | | 0.00 | 0 | 0 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.48734 | | | 0.00 | 0 | 0 |
| Total TNF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TNF18 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.88698 | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ2 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.57347 | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ4 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ5 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ5 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.15624 | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TORQ7 On 15/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.63546 | | | 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 | 101.67141 | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ8 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.72532 | | | 0.00 | 0 | 0 |
| Total TORQ9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ9 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 104.77200 | 10.00000 | 104.69000 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 05/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.36950 | | | 0.00 | 0 | 0 |
| Total TPDA02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA02 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.36546 | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.12086 | | | 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 | 101.24031 | | | 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 | | | 9.53500 | 101.29995 | 9.53500 | 101.22178 | | | 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 | 99.78606 | 10.00000 | 99.70596 | | | 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 | 99.79139 | 9.75000 | 99.71327 | | | 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 | 9.79556 | 100.00000 | 9.71997 | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRA2A On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.90644 | | | | 0.00 | 0 | 0 |
| Total TRA2A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.94735 | | | | 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 | | | 9.82000 | 100.56738 | 9.82000 | 100.48795 | | | | 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 | 100.90744 | | | | 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 | 100.94735 | | | | 0.00 | 0 | 0 |
| Total TRA2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 9.62000 | 101.28235 | 9.62000 | 101.18979 | | | | 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 | 101.01227 | | | | 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 | 101.03722 | | | | 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 | 101.14192 | | | | 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 | 101.18176 | | | | 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 | 101.44017 | | | | 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 | 101.44017 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.95382 | | | | 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 | 8.55908 | 100.00000 | 8.49565 | | | | 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 | 9.11036 | 100.00000 | 9.04285 | | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.95749 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.44112 | 100.00000 | 9.37116 | | | | 0.00 | 0 | 0 |
| Total TRAB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.96249 | | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2024 Spot Bond | | | 100.00000 | 9.71676 | 100.00000 | 9.64475 | | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.10232 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2024 Spot Bond | | | 100.00000 | 13.07954 | 100.00000 | 12.98261 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.41097 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE2 On 14/06/2024 Spot Bond | | | 100.00000 | 16.77308 | 100.00000 | 16.64879 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TSE01L On 31/07/2019 Spot Bond | | | 100.00000 | 18.72375 | 100.00000 | 20.86591 | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | 0.00 | 0 | 0 |
| TSE03L On 31/10/2020 Spot Bond | | | 100.00000 | 4.31353 | 100.00000 | 4.28226 | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | 0.00 | 0 | 0 |
| TSP202 On 02/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.71337 | | | 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 | 99.40801 | | | 0.00 | 0 | 0 |
| Total TSP203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP203 | | | | | | | | | 0.00 | 0 | 0 |
| TSP205 On 02/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.06870 | | | 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 | 98.76711 | | | 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 | 97.80159 | | | 0.00 | 0 | 0 |
| Total TSP207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP207 | | | | | | | | | 0.00 | 0 | 0 |
| TSP209 On 11/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.50590 | | | 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 | 97.18575 | | | 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 | 96.87941 | | | 0.00 | 0 | 0 |
| Total TSP211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP211 | | | | | | | | | 0.00 | 0 | 0 |
| TSP213 On 22/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.59083 | | | 0.00 | 0 | 0 |
| Total TSP213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP213 | | | | | | | | | 0.00 | 0 | 0 |
| TSP215 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.27728 | | | 0.00 | 0 | 0 |
| Total TSP215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP215 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TSP216 On 19/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | 101.99604 | | | | 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 | 95.67155 | | | | 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 | 95.38802 | | | | 0.00 | 0 | 0 |
| Total TSP219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP219 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 21.54082 | 100.00000 | 21.38465 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 15/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45090 | | | | 0.00 | 0 | 0 |
| Total TWC193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC193 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 17/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40638 | | | | 0.00 | 0 | 0 |
| Total TWC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC195 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC19 On 20/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31286 | | | | 0.00 | 0 | 0 |
| Total TWC197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC197 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15323 | | | | 0.00 | 0 | 0 |
| Total TWC201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC201 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 07/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.23879 | | | | 0.00 | 0 | 0 |
| Total TWC203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC203 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 20/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02160 | | | | 0.00 | 0 | 0 |
| Total TWC205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC205 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC20 On 18/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TWC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC207 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|---------------|
| TWC20 On 20/01/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80842 | | | | 0.00 | 0 | 0 |
| Total TWC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC208 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 07/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50701 | | | | 0.00 | 0 | 0 |
| Total TWC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC210 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 13/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44243 | | | | 0.00 | 0 | 0 |
| Total TWC211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC211 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 15/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.40097 | | | | 0.00 | 0 | 0 |
| Total TWC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC212 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 24/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.13957 | | | | 0.00 | 0 | 0 |
| Total TWC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC213 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.11950 | | | | 0.00 | 0 | 0 |
| Total TWC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC215 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 27/02/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.65992 | | | | 0.00 | 0 | 0 |
| Total TWC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC216 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15051 | | | | 0.00 | 0 | 0 |
| Total TWC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC217 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 13/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.08612 | | | | 0.00 | 0 | 0 |
| Total TWC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC218 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC21 On 19/04/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.06459 | | | | 0.00 | 0 | 0 |
| Total TWC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC219 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 21/04/2017 Spot Bond | | | 100.00000 | 83.73970 | 100.00000 | 83.18879 | | | 218,500,000,000,000.00 | 32,185,000,000 | 25,000,000,000 | |
| Total TWC220 SPOT | | | | | | | | | 18,500,000,000,000.00 | 32,185,000,000 | 25,000,000,000 | |
| Total For TWC220 | | | | | | | | | 18,500,000,000,000.00 | 32,185,000,000 | 25,000,000,000 | |
| TWC22 On 24/04/2017 Spot Bond | | | 100.00000 | 80.04386 | 100.00000 | 79.52070 | | | 0.00 | 0 | 0 | |
| Total TWC221 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TWC221 | | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| UG21 On 02/03/2021 Spot Bond | | | 9.68500 | 107.57770 | 9.68500 | 107.49342 | | | 0.00 | 0 | 15,000,000 |
| Total UG21 SPOT | | | | | | | | | 0.00 | 0 | 15,000,000 |
| Total For UG21 | | | | | | | | | 0.00 | 0 | 15,000,000 |
| UG26 On 09/03/2026 Spot Bond | | | 10.61000 | 108.25046 | 10.61000 | 108.15775 | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | 0.00 | 0 | 0 |
| VJA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.87274 | 100.00000 | 7.81440 | | | 0.00 | 0 | 0 |
| Total VJA01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA01U | | | | | | | | | 0.00 | 0 | 0 |
| VJA02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.59100 | 100.00000 | 7.53475 | | | 0.00 | 0 | 0 |
| Total VJA02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA02U | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 7.82011 | 100.00000 | 7.76216 | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 8.17529 | 100.00000 | 8.11470 | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.71617 | 100.00000 | 8.65157 | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 8.77817 | 100.00000 | 8.71312 | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 8.84878 | 100.00000 | 8.78321 | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | 0.00 | 0 | 0 |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.70248 | 100.00000 | 7.64540 | | | 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 | 7.50759 | 100.00000 | 7.45196 | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB02U | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 7.62654 | 100.00000 | 7.57002 | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 7.96524 | 100.00000 | 7.90621 | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.49588 | 100.00000 | 8.43291 | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 8.62328 | 100.00000 | 8.55938 | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 8.67941 | 100.00000 | 8.61509 | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | 0.00 | 0 | 0 |
| VKC17 On 06/03/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.19041 | | | 0.00 | 0 | 0 |
| Total VKC17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC17 | | | | | | | | | 0.00 | 0 | 0 |
| VKC18 On 29/03/2017 Spot Bond | | | | 101.30772 | 0.00000 | 102.61044 | | | 0.00 | 0 | 0 |
| Total VKC18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC18 | | | | | | | | | 0.00 | 0 | 0 |
| VKE01L On 01/04/2018 Spot Bond | | | 100.00000 | 40.91204 | 100.00000 | 40.60886 | | | 0.00 | 0 | 0 |
| Total VKE01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE01U | | | | | | | | | 0.00 | 0 | 0 |
| VKE03 On 08/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.79478 | | | 0.00 | 0 | 0 |
| Total VKE03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE03 | | | | | | | | | 0.00 | 0 | 0 |
| VKE05 On 28/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.56913 | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | 0.00 | 0 | 0 |
| VKE06 On 08/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.76887 | | | 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 | 101.07607 | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.56225 | | | 0.00 | 0 | 0 |
| Total VKE08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| VPA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.42206 | 100.00000 | 7.36706 | | | | 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 | 7.28087 | 100.00000 | 7.22692 | | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 8.86394 | 100.00000 | 8.79825 | | | | 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 | 4.67979 | 100.00000 | 4.64511 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.54114 | 100.00000 | 8.47784 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 8.62459 | 100.00000 | 8.56067 | | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 8.57543 | 100.00000 | 8.51188 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.25180 | 100.00000 | 7.19806 | | | | 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 | 7.19746 | 100.00000 | 7.14413 | | | | 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 | 9.05770 | 100.00000 | 8.99058 | | | | 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 | 4.46974 | 100.00000 | 4.43662 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.27054 | 100.00000 | 8.20926 | | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| VPB06L On 24/07/2024 Spot Bond | | | 100.00000 | 8.41942 | 100.00000 | 8.35703 | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 8.36741 | 100.00000 | 8.30540 | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | 0.00 | 0 | 0 |
| WRS1L On 25/11/2029 Spot Bond | | | 100.00000 | 0.00132 | 100.00000 | 0.00131 | | | 0.00 | 0 | 0 |
| Total WRS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS1U | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2029 Spot Bond | | | 100.00000 | 10.26815 | 100.00000 | 10.19370 | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | 0.00 | 0 | 0 |
| WS05 On 01/08/2018 Spot Bond | | | 2.76000 | 244.05596 | 2.76000 | 249.79098 | | 2,224,670,400,000.00 | | 806,040,000 | 1,856,040,000 |
| Total WS05 SPOT | | | | | | | | 2,224,670,400,000.00 | | 806,040,000 | 1,856,040,000 |
| Total For WS05 | | | | | | | | 2,224,670,400,000.00 | | 806,040,000 | 1,856,040,000 |
| WSP2 On 28/05/2017 Spot Bond | | | 8.18000 | 101.65234 | 8.18000 | 101.58590 | | | 0.00 | 0 | 0 |
| Total WSP2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP2 | | | | | | | | | 0.00 | 0 | 0 |
| WSP2/I On 28/05/2017 Spot Bond | | | 100.00000 | 77.84183 | 100.00000 | 77.36815 | | | 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 | | | 8.33000 | 102.77384 | 8.33000 | 102.70436 | | | 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 | | | 8.56000 | 102.62904 | 8.56000 | 102.55778 | | | 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 | | | 8.78500 | 102.13459 | 8.78500 | 102.06185 | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/I On 28/05/2021 Spot Bond | | | 100.00000 | 12.88640 | 100.00000 | 12.80009 | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 7.71500 | 81.62379 | 7.71500 | 81.57260 | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 | | | | | | | | | 50,473,219,565,800.00 | 5,005,826,843,010,000 | 377,099,656,577 |
| Total for SPOT : | | | | | | | | | 50,473,219,565,800.00 | 826,843,010,000 | 377,099,656,577 |
| Total Futures | | | | | | | | | 50 473 222 589 366 900.00 | 826,843,030,864 | 377,100,435,296 |
| Total Options | | | | | | | | | 0.00 | 0 | 41,345 |
| Grand Total: | | | | | | | | | 50,473,222,589,366,800.00 | 826,843,030,864 | 377,100,476,641 |