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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2017

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 03/08/2017 Bond Future | | | 10.54795 | 79.58377 | 10.55392 | 79.54618 | | | 0.00 | 0 | 9,466 |
| ES33 On 02/11/2017 Bond Future | | | 10.63307 | 77.31445 | 10.63926 | 77.27602 | | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | | | 10.71976 | 78.82106 | 10.72625 | 78.78135 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 9,466 |
| ES33 On 03/08/2017 Bond Future | 10.53 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.53 | Put | | | 150.78000 | 0.15078 | 113,190 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.54 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.54 | Put | | | 87.69000 | 0.08769 | 50,100 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.55 | Call | | | 0.00000 | 0.00000 | 12,910 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.55 | Put | | | 24.68000 | 0.02468 | 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 | | | 252.18000 | 0.25218 | 290,610 | | 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 | | | 128.54000 | 0.12854 | 166,970 | | 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 | | | 190.40000 | 0.19040 | 228,830 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 10.99 | Call | | | 1,587.86000 | 1.58786 | 1,627,570 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| ES33 On 01/02/2018 Bond Future | 10.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.00 | Call | | | 1,647.09000 | 1.64709 | 1,686,800 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.01 | Call | | | 1,706.24000 | 1.70624 | 1,745,950 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 9,466 |
| ES42 On 03/08/2017 Bond Future | | | 10.78898 | 82.77602 | 10.78984 | 82.76988 | | | 0.00 | 0 | 7,957 |
| ES42 On 02/11/2017 Bond Future | | | 10.87449 | 80.09793 | 10.87539 | 80.09160 | | | 0.00 | 0 | 0 |
| ES42 On 01/02/2018 Bond Future | | | 10.95873 | 81.65878 | 10.95975 | 81.65170 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 7,957 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 7,957 |
| I2025 On 03/08/2017 Bond Future | | | 129.06478 | 129.06478 | 129.31306 | 129.31306 | | | 4,775,396.86 | 37 | 2,414 |
| I2025 On 02/11/2017 Bond Future | | | 131.56775 | 131.56775 | 131.82058 | 131.82058 | | | 0.00 | 0 | 0 |
| I2025 On 01/02/2018 Bond Future | | | 132.84160 | 132.84160 | 133.09904 | 133.09904 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 4,775,396.86 | 37 | 2,414 |
| 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 | | | 4,646.94000 | 4.64694 | 4,895,220 | | 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 | | | 4,656.94000 | 4.65694 | 4,905,220 | | 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 | | | 4,666.94000 | 4.66694 | 4,915,220 | | 0.00 | 0 | 0 |
| I2025 On 02/11/2017 Bond Future | 132.97 | Put | | | 1,149.42000 | 1.14942 | 1,402,250 | | 0.00 | 0 | 0 |
| I2025 On 02/11/2017 Bond Future | 132.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 02/11/2017 Bond Future | 132.98 | Put | | | 1,159.42000 | 1.15942 | 1,412,250 | | 0.00 | 0 | 0 |
| I2025 On 02/11/2017 Bond Future | 132.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 02/11/2017 Bond Future | 132.96 | Put | | | 1,139.42000 | 1.13942 | 1,392,250 | | 0.00 | 0 | 0 |
| I2025 On 02/11/2017 Bond Future | 132.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 01/02/2018 Bond Future | 133.90 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 01/02/2018 Bond Future | 133.90 | Put | | | 800.96000 | 0.80096 | 1,058,400 | | 0.00 | 0 | 0 |
| I2025 On 01/02/2018 Bond Future | 133.88 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 01/02/2018 Bond Future | 133.88 | Put | | | 780.96000 | 0.78096 | 1,038,400 | | 0.00 | 0 | 0 |
| I2025 On 01/02/2018 Bond Future | 133.89 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 01/02/2018 Bond Future | 133.89 | Put | | | 790.96000 | 0.79096 | 1,048,400 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | 4,775,396.86 | 37 | 2,414 |
| I2029 On 01/02/2018 Bond Future | | | 103.73581 | 103.73581 | 104.04346 | 104.04346 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2029 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | | | 105.60075 | 105.60075 | 106.28866 | 106.28866 | | | 0.00 | 0 | 6,134 |
| I2033 | On | 02/11/2017 | Bond Future | | | 106.57184 | 106.57184 | 107.27297 | 107.27297 | | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | | | 108.69899 | 108.69899 | 109.41365 | 109.41365 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,134 |
| I2033 | On | 03/08/2017 | Bond Future | 113.12 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.12 | Put | | | 6,831.34000 | 6.83134 | 7,519,250 | | 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 | | | 6,841.34000 | 6.84134 | 7,529,250 | | 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 | | | 6,851.34000 | 6.85134 | 7,539,250 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Put | | | 2,797.03000 | 2.79703 | 3,498,160 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Put | | | 2,807.03000 | 2.80703 | 3,508,160 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Put | | | 2,817.03000 | 2.81703 | 3,518,160 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.65 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.65 | Put | | | 236.35000 | 0.23635 | 951,010 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.66 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.66 | Put | | | 246.35000 | 0.24635 | 961,010 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.64 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.64 | Put | | | 226.35000 | 0.22635 | 941,010 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,134 |
| I2038 | On | 03/08/2017 | Bond Future | | | 130.39480 | 130.39480 | 130.36828 | 130.36828 | | | 10,431,584.00 | 80 | 22,539 |
| I2038 | On | 02/11/2017 | Bond Future | | | 132.92354 | 132.92354 | 132.89626 | 132.89626 | | | 0.00 | 0 | 0 |
| I2038 | On | 01/02/2018 | Bond Future | | | 134.05541 | 134.05541 | 134.02712 | 134.02712 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 10,431,584.00 | 80 | 22,539 |
| 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 | | | 10,801.72000 | 10.80172 | 10,775,200 | | 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 | 03/08/2017 | Bond Future | 141.18 | Put | | | 10,811.72000 | 10.81172 | 10,785,200 | | 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 | | | 10,791.72000 | 10.79172 | 10,765,200 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.82 | Put | | | 3,923.74000 | 3.92374 | 3,896,460 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Put | | | 3,903.74000 | 3.90374 | 3,876,460 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.81 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.81 | Put | | | 3,913.74000 | 3.91374 | 3,886,460 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.82 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| I2038 | On | 01/02/2018 | Bond Future | 136.95 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 01/02/2018 | Bond Future | 136.95 | Put | | | 2,922.88000 | 2.92288 | 2,894,590 | | 0.00 | 0 | 0 |
| I2038 | On | 01/02/2018 | Bond Future | 136.93 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 01/02/2018 | Bond Future | 136.93 | Put | | | 2,902.88000 | 2.90288 | 2,874,590 | | 0.00 | 0 | 0 |
| I2038 | On | 01/02/2018 | Bond Future | 136.94 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 01/02/2018 | Bond Future | 136.94 | Put | | | 2,912.88000 | 2.91288 | 2,884,590 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 10,431,584.00 | 80 | 22,539 |
| I2046 | On | 03/08/2017 | Bond Future | | | 128.06762 | 128.06762 | 128.04193 | 128.04193 | | | 0.00 | 0 | 22,790 |
| I2046 | On | 02/11/2017 | Bond Future | | | 128.96820 | 128.96820 | 128.94153 | 128.94153 | | | 0.00 | 0 | 0 |
| I2046 | On | 01/02/2018 | Bond Future | | | 131.54227 | 131.54227 | 131.51455 | 131.51455 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 22,790 |
| 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 | | | 13,148.07000 | 13.14807 | 13,122,380 | | 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 | | | 13,128.07000 | 13.12807 | 13,102,380 | | 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 | | | 13,138.07000 | 13.13807 | 13,112,380 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.30 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.30 | Put | | | 7,358.47000 | 7.35847 | 7,331,800 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.31 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.31 | Put | | | 7,368.47000 | 7.36847 | 7,341,800 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.32 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.32 | Put | | | 7,378.47000 | 7.37847 | 7,351,800 | | 0.00 | 0 | 0 |
| I2046 | On | 01/02/2018 | Bond Future | 132.90 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 01/02/2018 | Bond Future | 132.90 | Put | | | 1,385.45000 | 1.38545 | 1,357,730 | | 0.00 | 0 | 0 |
| I2046 | On | 01/02/2018 | Bond Future | 132.91 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 01/02/2018 | Bond Future | 132.91 | Put | | | 1,395.45000 | 1.39545 | 1,367,730 | | 0.00 | 0 | 0 |
| I2046 | On | 01/02/2018 | Bond Future | 132.92 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 01/02/2018 | Bond Future | 132.92 | Put | | | 1,405.45000 | 1.40545 | 1,377,730 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 22,790 |
| I2050 | On | 03/08/2017 | Bond Future | | | 135.19419 | 135.19419 | 135.47531 | 135.47531 | | | 2,703,883.80 | 20 | 26,059 |
| I2050 | On | 02/11/2017 | Bond Future | | | 137.81600 | 137.81600 | 138.10241 | 138.10241 | | | 0.00 | 0 | 0 |
| I2050 | On | 01/02/2018 | Bond Future | | | 138.87492 | 138.87492 | 139.16640 | 139.16640 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 2,703,883.80 | 20 | 26,059 |
| 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 | | | 13,744.69000 | 13.74469 | 14,025,810 | | 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 | | | 13,754.69000 | 13.75469 | 14,035,810 | | 0.00 | 0 | 0 |

| 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 | 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 | | | 13,764.69000 | 13.76469 | 14,045,810 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.65 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.65 | Put | | | 6,547.59000 | 6.54759 | 6,834,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.66 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.66 | Put | | | 6,557.59000 | 6.55759 | 6,844,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.67 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.67 | Put | | | 6,567.59000 | 6.56759 | 6,854,000 | | 0.00 | 0 | 0 |
| I2050 | On | 01/02/2018 | Bond Future | 140.23 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 01/02/2018 | Bond Future | 140.23 | Put | | | 1,063.60000 | 1.06360 | 1,355,080 | | 0.00 | 0 | 0 |
| I2050 | On | 01/02/2018 | Bond Future | 140.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 01/02/2018 | Bond Future | 140.24 | Put | | | 1,073.60000 | 1.07360 | 1,365,080 | | 0.00 | 0 | 0 |
| I2050 | On | 01/02/2018 | Bond Future | 140.25 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 01/02/2018 | Bond Future | 140.25 | Put | | | 1,083.60000 | 1.08360 | 1,375,080 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 2,703,883.80 | 20 | 26,059 |
| R186 | On | 03/08/2017 | Bond Future | | | 8.51567 | 113.99012 | 8.52629 | 113.91694 | | 7.86 | 3,647,683.84 | 32 | 101,227 |
| R186 | On | 02/11/2017 | Bond Future | | | 8.54640 | 116.17081 | 8.55748 | 116.09611 | | 7.76 | 0.00 | 0 | 4 |
| R186 | On | 01/02/2018 | Bond Future | | | 8.57390 | 113.13177 | 8.58557 | 113.05483 | | 8.06 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 3,647,683.84 | 32 | 101,231 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Call | | | 3,300.00000 | 3.30000 | 3,347,320 | 7.97 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Put | | | 564.24000 | 0.56424 | 538,380 | 7.97 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.90 | Call | | | 3,148.32000 | 3.14832 | 3,194,200 | 7.95 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.90 | Put | | | 612.78000 | 0.61278 | 585,480 | 7.95 | 0.00 | 0 | 1,050 |
| R186 | On | 03/08/2017 | Bond Future | 9.00 | Put | | | 463.13000 | 0.46313 | 440,480 | 8.01 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 5,644.17000 | 5.64417 | 5,707,110 | 8.22 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 155.76000 | 0.15576 | 145,520 | 8.22 | 0.00 | 0 | 750 |
| R186 | On | 03/08/2017 | Bond Future | 8.75 | Call | | | 2,435.19000 | 2.43519 | 2,473,420 | 7.86 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.75 | Put | | | 908.12000 | 0.90812 | 873,170 | 7.86 | 0.00 | 0 | 2,604 |
| R186 | On | 03/08/2017 | Bond Future | 8.85 | Call | | | 2,901.88000 | 2.90188 | 2,945,280 | 7.92 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.85 | Put | | | 701.14000 | 0.70114 | 671,360 | 7.92 | 0.00 | 0 | 750 |
| R186 | On | 03/08/2017 | Bond Future | 9.00 | Call | | | 3,664.19000 | 3.66419 | 3,714,720 | 8.01 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Call | | | 3,198.57000 | 3.19857 | 3,244,930 | 7.96 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Put | | | 596.24000 | 0.59624 | 569,420 | 7.96 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Call | | | 3,249.13000 | 3.24913 | 3,295,970 | 7.96 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Put | | | 580.06000 | 0.58006 | 553,720 | 7.96 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.50 | Call | | | 6,541.80000 | 6.54180 | 6,608,150 | 8.30 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.50 | Put | | | 92.73000 | 0.09273 | 85,900 | 8.30 | 0.00 | 0 | 6,500 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Call | | | 3,654.55000 | 3.65455 | 3,696,650 | 7.84 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Put | | | 1,443.17000 | 1.44317 | 1,410,570 | 7.84 | 0.00 | 0 | 0 |

| 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 | 8.90 | Call | | | 3,698.00000 | 3.69800 | 3,740,420 | 7.84 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Put | | | 1,421.02000 | 1.42102 | 1,388,740 | 7.84 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Call | | | 3,611.61000 | 3.61161 | 3,653,390 | 7.83 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Put | | | 1,465.88000 | 1.46588 | 1,432,960 | 7.83 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Call | | | 4,445.16000 | 4.44516 | 4,488,950 | 8.19 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Put | | | 1,949.41000 | 1.94941 | 1,916,260 | 8.19 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Call | | | 4,486.72000 | 4.48672 | 4,530,760 | 8.20 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Put | | | 1,927.03000 | 1.92703 | 1,894,130 | 8.20 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Call | | | 4,403.76000 | 4.40376 | 4,447,300 | 8.19 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Put | | | 1,971.99000 | 1.97199 | 1,938,590 | 8.19 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 11,654 |
| Total For R186 | | | | | | | | | | | | 3,647,683.84 | 32 | 112,885 |
| R197 | On | 03/08/2017 | Bond Future | | | 297.49068 | 297.49068 | 298.09819 | 298.09819 | | | 0.00 | 0 | 2,350 |
| R197 | On | 02/11/2017 | Bond Future | | | 303.25999 | 303.25999 | 303.87851 | 303.87851 | | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | | | 302.25889 | 302.25889 | 302.88871 | 302.88871 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,350 |
| 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 | | | 9,951.81000 | 9.95181 | 10,559,320 | | 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 | | | 9,961.81000 | 9.96181 | 10,569,320 | | 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 | | | 9,971.81000 | 9.97181 | 10,579,320 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.15 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.15 | Put | | | 1,271.49000 | 1.27149 | 1,890,010 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Put | | | 1,281.49000 | 1.28149 | 1,900,010 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.17 | Put | | | 1,291.49000 | 1.29149 | 1,910,010 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.66 | Call | | | 1,228.71000 | 1.22871 | 598,890 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.66 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.67 | Call | | | 1,218.71000 | 1.21871 | 588,890 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.68 | Call | | | 1,208.71000 | 1.20871 | 578,890 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.68 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,350 |
| R202 | On | 03/08/2017 | Bond Future | | | 242.18633 | 242.18633 | 242.76191 | 242.76191 | | | 0.00 | 0 | 30,577 |
| R202 | On | 02/11/2017 | Bond Future | | | 246.88325 | 246.88325 | 247.46899 | 247.46899 | | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | | | 248.06416 | 248.06416 | 248.66069 | 248.66069 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 30,577 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R202 | On | 03/08/2017 | 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 | | | 15,598.09000 | 15.59809 | 16,173,670 | | 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 | | | 15,608.09000 | 15.60809 | 16,183,670 | | 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 | | | 15,588.09000 | 15.58809 | 16,163,670 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Put | | | 6,421.01000 | 6.42101 | 7,006,750 | | 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 | | | 6,431.01000 | 6.43101 | 7,016,750 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Put | | | 6,441.01000 | 6.44101 | 7,026,750 | | 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 | 01/02/2018 | Bond Future | 249.06 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.06 | Put | | | 399.31000 | 0.39931 | 995,840 | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.07 | Put | | | 409.31000 | 0.40931 | 1,005,840 | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.08 | Put | | | 419.31000 | 0.41931 | 1,015,840 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 30,577 |
| R2023 | On | 03/08/2017 | Bond Future | | | 7.91349 | 102.65804 | 7.90826 | 102.68111 | | 5.23 | 21,866,162.52 | 213 | 33,012 |
| R2023 | On | 02/11/2017 | Bond Future | | | 7.92493 | 100.69156 | 7.91944 | 100.71490 | | 4.72 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | | | 7.93090 | 102.65374 | 7.92524 | 102.67686 | | 4.88 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 21,866,162.52 | 213 | 33,012 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Call | | | 3,043.97000 | 3.04397 | 3,020,140 | 5.44 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Put | | | 133.23000 | 0.13323 | 132,470 | 5.44 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Call | | | 3,081.90000 | 3.08190 | 3,058,070 | 5.44 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Put | | | 128.62000 | 0.12862 | 127,860 | 5.44 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Call | | | 3,120.02000 | 3.12002 | 3,096,180 | 5.45 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Put | | | 124.23000 | 0.12423 | 123,460 | 5.45 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Call | | | 3,080.73000 | 3.08073 | 3,059,150 | 4.90 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Put | | | 361.21000 | 0.36121 | 362,970 | 4.90 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Call | | | 3,113.85000 | 3.11385 | 3,092,220 | 4.90 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Put | | | 353.24000 | 0.35324 | 354,950 | 4.90 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Call | | | 3,047.56000 | 3.04756 | 3,026,030 | 4.90 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Put | | | 369.14000 | 0.36914 | 370,950 | 4.90 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Put | | | 989.89000 | 0.98989 | 994,700 | 4.99 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Call | | | 2,573.63000 | 2.57363 | 2,555,460 | 4.98 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Put | | | 1,016.55000 | 1.01655 | 1,021,500 | 4.98 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Call | | | 2,600.14000 | 2.60014 | 2,581,900 | 4.98 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Put | | | 1,002.99000 | 1.00299 | 1,007,870 | 4.98 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Call | | | 2,627.09000 | 2.62709 | 2,608,780 | 4.99 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 21,866,162.52 | 213 | 33,012 |
| R2030 | On | 03/08/2017 | Bond Future | | | 9.01483 | 92.65913 | 9.02553 | 92.58410 | | | 48,460,724.99 | 523 | 32,390 |
| R2030 | On | 02/11/2017 | Bond Future | | | 9.05377 | 94.43173 | 9.06485 | 94.35511 | | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | | | 9.09065 | 92.26675 | 9.10220 | 92.18804 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 48,460,724.99 | 523 | 32,390 |
| 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 | | | 2,100.33000 | 2.10033 | 2,175,360 | | 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 | | | 2,168.20000 | 2.16820 | 2,243,230 | | 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 | | | 2,235.99000 | 2.23599 | 2,311,020 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 1,942.19000 | 1.94219 | 2,018,810 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 2,009.27000 | 2.00927 | 2,085,890 | | 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 | | | 1,875.03000 | 1.87503 | 1,951,650 | | 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 | 01/02/2018 | Bond Future | 9.37 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.38 | Call | | | 1,865.82000 | 1.86582 | 1,944,530 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.38 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.39 | Call | | | 1,932.02000 | 1.93202 | 2,010,730 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.39 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.37 | Call | | | 1,799.56000 | 1.79956 | 1,878,270 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 48,460,724.99 | 523 | 32,390 |
| R2032 | On | 03/08/2017 | Bond Future | | | 9.16363 | 95.62544 | 9.17428 | 95.54500 | | 11.11 | 7,841,286.08 | 82 | 26,589 |
| R2032 | On | 02/11/2017 | Bond Future | | | 9.20694 | 93.29686 | 9.21796 | 93.21468 | | 11.68 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | | | 9.24826 | 95.11494 | 9.25973 | 95.03047 | | 11.50 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 7,841,286.08 | 82 | 26,589 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 2,962.10000 | 2.96210 | 3,003,880 | 11.25 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 1,060.33000 | 1.06033 | 1,021,670 | 11.25 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 3,011.08000 | 3.01108 | 3,053,380 | 11.26 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 1,036.08000 | 1.03608 | 997,940 | 11.26 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 3,060.25000 | 3.06025 | 3,103,090 | 11.26 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 1,012.11000 | 1.01211 | 974,510 | 11.26 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Call | | | 3,916.23000 | 3.91623 | 3,958,910 | 11.67 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Put | | | 1,992.46000 | 1.99246 | 1,952,960 | 11.67 | 0.00 | 0 | 0 |

| 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 | 02/11/2017 | Bond Future | 9.49 | Call | | | 3,960.26000 | 3.96026 | 4,003,280 | 11.68 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Put | | | 1,964.22000 | 1.96422 | 1,925,060 | 11.68 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Call | | | 4,004.54000 | 4.00454 | 4,047,890 | 11.68 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Put | | | 1,936.30000 | 1.93630 | 1,897,470 | 11.68 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Call | | | 4,801.60000 | 4.80160 | 4,846,180 | 11.74 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Put | | | 2,700.10000 | 2.70010 | 2,660,210 | 11.74 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Call | | | 4,844.82000 | 4.84482 | 4,889,660 | 11.75 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Put | | | 2,672.14000 | 2.67214 | 2,632,510 | 11.75 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Call | | | 4,887.89000 | 4.88789 | 4,933,000 | 11.75 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Put | | | 2,644.11000 | 2.64411 | 2,604,750 | 11.75 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 7,841,286.08 | 82 | 26,589 |
| R2035 | On | 03/08/2017 | Bond Future | | | 9.36525 | 99.68594 | 9.37081 | 99.63998 | | | 30,503,897.64 | 306 | 9,645 |
| R2035 | On | 02/11/2017 | Bond Future | | | 9.41281 | 97.09202 | 9.41856 | 97.04504 | | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | | | 9.45960 | 98.98406 | 9.46561 | 98.93553 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 30,503,897.64 | 306 | 9,645 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 1,220.73000 | 1.22073 | 1,266,690 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Call | | | 1,058.46000 | 1.05846 | 1,104,420 | | 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 | | | 1,139.65000 | 1.13965 | 1,185,610 | | 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 | 02/11/2017 | Bond Future | 9.61 | Call | | | 1,544.48000 | 1.54448 | 1,591,460 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 1,384.90000 | 1.38490 | 1,431,880 | | 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 | | | 1,464.74000 | 1.46474 | 1,511,720 | | 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 | 01/02/2018 | Bond Future | 9.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.75 | Call | | | 2,254.44000 | 2.25444 | 2,302,970 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.75 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.73 | Call | | | 2,098.54000 | 2.09854 | 2,147,070 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.73 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.74 | Call | | | 2,176.54000 | 2.17654 | 2,225,070 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 30,503,897.64 | 306 | 9,645 |
| R2037 | On | 03/08/2017 | Bond Future | | | 9.47402 | 91.59410 | 9.47453 | 91.58991 | | 13.19 | 0.00 | 0 | 57,059 |
| R2037 | On | 02/11/2017 | Bond Future | | | 9.51914 | 93.34628 | 9.51968 | 93.34188 | | 13.38 | 0.00 | 0 | 233 |
| R2037 | On | 01/02/2018 | Bond Future | | | 9.56290 | 90.90988 | 9.56353 | 90.90481 | | 13.76 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 57,292 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 1,780.01000 | 1.78001 | 1,763,180 | 13.25 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 2,524.36000 | 2.52436 | 2,511,780 | 13.25 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 1,744.40000 | 1.74440 | 1,727,630 | 13.25 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 2,570.55000 | 2.57055 | 2,558,020 | 13.26 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 1,709.49000 | 1.70949 | 1,692,770 | 13.26 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 2,478.76000 | 2.47876 | 2,466,120 | 13.25 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 3,829.18000 | 3.82918 | 3,821,580 | 13.33 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 2,777.58000 | 2.77758 | 2,765,580 | 13.33 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 3,873.18000 | 3.87318 | 3,865,610 | 13.33 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 2,741.66000 | 2.74166 | 2,729,690 | 13.33 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 3,917.41000 | 3.91741 | 3,909,880 | 13.34 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 2,706.09000 | 2.70609 | 2,694,160 | 13.34 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.83 | Call | | | 5,256.92000 | 5.25692 | 5,251,980 | 13.83 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.83 | Put | | | 3,148.32000 | 3.14832 | 3,138,310 | 13.83 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.81 | Call | | | 5,165.24000 | 5.16524 | 5,160,250 | 13.81 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.81 | Put | | | 3,212.25000 | 3.21225 | 3,202,190 | 13.81 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.82 | Call | | | 5,211.00000 | 5.21100 | 5,206,040 | 13.82 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.82 | Put | | | 3,180.15000 | 3.18015 | 3,170,120 | 13.82 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 57,292 |
| R204 | On | 03/08/2017 | Bond Future | | | 7.28969 | 101.94506 | 7.28285 | 101.95389 | | 1.05 | 0.00 | 0 | 41,529 |
| R204 | On | 02/11/2017 | Bond Future | | | 7.17785 | 103.89537 | 7.16957 | 103.90420 | | 0.54 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | | | 6.96536 | 101.87971 | 6.95546 | 101.88802 | | 0.78 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 41,529 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Call | | | 624.89000 | 0.62489 | 616,360 | 1.08 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Put | | | 24.37000 | 0.02437 | 24,670 | 1.08 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Call | | | 636.44000 | 0.63644 | 627,890 | 1.08 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Put | | | 23.12000 | 0.02312 | 23,400 | 1.08 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Call | | | 648.04000 | 0.64804 | 639,470 | 1.08 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Put | | | 21.93000 | 0.02193 | 22,190 | 1.08 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Call | | | 617.92000 | 0.61792 | 609,530 | 0.59 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Put | | | 12.01000 | 0.01201 | 12,450 | 0.59 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Call | | | 627.89000 | 0.62789 | 619,470 | 0.59 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Put | | | 11.40000 | 0.01140 | 11,810 | 0.59 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Call | | | 637.79000 | 0.63779 | 629,360 | 0.59 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Put | | | 10.73000 | 0.01073 | 11,130 | 0.59 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Call | | | 404.56000 | 0.40456 | 398,720 | 0.78 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Put | | | 158.02000 | 0.15802 | 160,490 | 0.78 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Call | | | 410.28000 | 0.41028 | 404,400 | 0.78 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Put | | | 155.38000 | 0.15538 | 157,810 | 0.78 | 0.00 | 0 | 0 |

| 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 | 01/02/2018 | Bond Future | 7.27 | Call | | | 416.03000 | 0.41603 | 410,120 | 0.78 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.27 | Put | | | 152.78000 | 0.15278 | 155,180 | 0.78 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 41,529 |
| R2040 | On | 03/08/2017 | Bond Future | | | 9.55963 | 95.05476 | 9.56526 | 95.00526 | | 13.87 | 0.00 | 0 | 13,856 |
| R2040 | On | 02/11/2017 | Bond Future | | | 9.60563 | 96.87318 | 9.61144 | 96.82259 | | 14.10 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | | | 9.65038 | 94.25519 | 9.65644 | 94.20295 | | 14.49 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 13,856 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 2,530.63000 | 2.53063 | 2,541,410 | 13.79 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 2,051.55000 | 2.05155 | 2,012,830 | 13.79 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 2,577.29000 | 2.57729 | 2,588,400 | 13.80 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 2,011.11000 | 2.01111 | 1,972,720 | 13.80 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Call | | | 2,484.43000 | 2.48443 | 2,494,900 | 13.79 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Put | | | 2,092.57000 | 2.09257 | 2,053,540 | 13.79 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 3,346.86000 | 3.34686 | 3,312,540 | 14.06 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 3,765.12000 | 3.76512 | 3,780,990 | 14.04 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 3,430.46000 | 3.43046 | 3,395,740 | 14.04 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 3,809.72000 | 3.80972 | 3,825,790 | 14.05 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 3,388.59000 | 3.38859 | 3,354,070 | 14.05 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 3,854.33000 | 3.85433 | 3,870,600 | 14.06 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.87 | Call | | | 5,476.21000 | 5.47621 | 5,498,110 | 14.60 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.87 | Put | | | 3,664.63000 | 3.66463 | 3,634,290 | 14.60 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Call | | | 5,524.10000 | 5.52410 | 5,546,150 | 14.61 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Put | | | 3,629.08000 | 3.62908 | 3,598,890 | 14.61 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 5,572.15000 | 5.57215 | 5,594,370 | 14.62 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 3,593.82000 | 3.59382 | 3,563,800 | 14.62 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 13,856 |
| R2044 | On | 03/08/2017 | Bond Future | | | 9.62432 | 91.85548 | 9.62995 | 91.80566 | | 14.56 | 0.00 | 0 | 21,797 |
| R2044 | On | 02/11/2017 | Bond Future | | | 9.67008 | 93.61262 | 9.67588 | 93.56175 | | 14.83 | 0.00 | 0 | 200 |
| R2044 | On | 01/02/2018 | Bond Future | | | 9.71464 | 91.05626 | 9.72068 | 91.00378 | | 15.23 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 21,997 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Call | | | 2,367.89000 | 2.36789 | 2,377,170 | 14.49 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Put | | | 2,279.07000 | 2.27907 | 2,238,530 | 14.49 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 2,279.75000 | 2.27975 | 2,288,420 | 14.48 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 2,367.83000 | 2.36783 | 2,326,680 | 14.48 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 2,323.59000 | 2.32359 | 2,332,560 | 14.49 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 2,323.15000 | 2.32315 | 2,282,300 | 14.49 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 3,594.96000 | 3.59496 | 3,609,750 | 14.78 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 3,734.34000 | 3.73434 | 3,698,260 | 14.78 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 3,638.27000 | 3.63827 | 3,653,250 | 14.78 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 3,689.84000 | 3.68984 | 3,653,950 | 14.78 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Call | | | 3,681.84000 | 3.68184 | 3,697,020 | 14.79 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Put | | | 3,645.74000 | 3.64574 | 3,610,050 | 14.79 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.91 | Put | | | 3,831.96000 | 3.83196 | 3,800,990 | 15.38 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 5,356.53000 | 5.35653 | 5,377,730 | 15.37 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 3,906.04000 | 3.90604 | 3,874,760 | 15.37 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.90 | Call | | | 5,403.63000 | 5.40363 | 5,424,980 | 15.37 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.90 | Put | | | 3,868.70000 | 3.86870 | 3,837,570 | 15.37 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.91 | Call | | | 5,451.18000 | 5.45118 | 5,472,690 | 15.38 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 21,997 |
| R2048 | On | 03/08/2017 | Bond Future | | | 9.60006 | 95.46629 | 9.61072 | 95.36935 | | 14.46 | 0.00 | 0 | 69,161 |
| R2048 | On | 02/11/2017 | Bond Future | | | 9.64710 | 92.85510 | 9.65809 | 92.75608 | | 15.41 | 0.00 | 0 | 226 |
| R2048 | On | 01/02/2018 | Bond Future | | | 9.69348 | 94.66450 | 9.70485 | 94.56302 | | 15.09 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 69,387 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 2,171.39000 | 2.17139 | 2,201,270 | 14.35 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 2,634.23000 | 2.63423 | 2,567,170 | 14.35 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 2,214.50000 | 2.21450 | 2,244,960 | 14.35 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 2,585.76000 | 2.58576 | 2,519,280 | 14.35 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 2,258.10000 | 2.25810 | 2,289,130 | 14.36 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 2,537.94000 | 2.53794 | 2,472,030 | 14.36 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Call | | | 3,691.72000 | 3.69172 | 3,731,040 | 15.34 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Put | | | 3,854.81000 | 3.85481 | 3,795,110 | 15.34 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 3,736.02000 | 3.73602 | 3,775,720 | 15.35 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 3,808.89000 | 3.80889 | 3,749,570 | 15.35 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 3,780.59000 | 3.78059 | 3,820,660 | 15.36 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 3,763.40000 | 3.76340 | 3,704,450 | 15.36 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.91 | Call | | | 5,682.58000 | 5.68258 | 5,732,850 | 15.24 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.91 | Put | | | 3,885.29000 | 3.88529 | 3,834,080 | 15.24 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 5,584.97000 | 5.58497 | 5,634,650 | 15.23 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 3,960.12000 | 3.96012 | 3,908,320 | 15.23 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.90 | Call | | | 5,633.54000 | 5.63354 | 5,683,520 | 15.23 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.90 | Put | | | 3,922.39000 | 3.92239 | 3,870,890 | 15.23 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 69,387 |
| R207 | On | 03/08/2017 | Bond Future | | | 7.39224 | 100.15368 | 7.38088 | 100.17854 | | 1.90 | 0.00 | 0 | 45,633 |
| R207 | On | 02/11/2017 | Bond Future | | | 7.34088 | 102.06967 | 7.32821 | 102.09485 | | 1.47 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | | | 7.25961 | 100.41665 | 7.24557 | 100.44164 | | 1.73 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 45,633 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Call | | | 1,758.96000 | 1.75896 | 1,734,320 | 2.02 | 0.00 | 0 | 51 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Put | | | 7.54000 | 0.00754 | 7,760 | 2.02 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Call | | | 2,180.46000 | 2.18046 | 2,155,650 | 2.05 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Put | | | 2.10000 | 0.00210 | 2,150 | 2.05 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Call | | | 2,201.61000 | 2.20161 | 2,176,800 | 2.05 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Put | | | 1.97000 | 0.00197 | 2,020 | 2.05 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Call | | | 2,222.76000 | 2.22276 | 2,197,950 | 2.06 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Put | | | 1.84000 | 0.00184 | 1,890 | 2.06 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Call | | | 1,468.81000 | 1.46881 | 1,445,430 | 1.60 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Put | | | 47.03000 | 0.04703 | 48,830 | 1.60 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Call | | | 1,433.09000 | 1.43309 | 1,409,840 | 1.60 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Put | | | 50.36000 | 0.05036 | 52,290 | 1.60 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Call | | | 1,450.93000 | 1.45093 | 1,427,610 | 1.60 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Put | | | 48.67000 | 0.04867 | 50,530 | 1.60 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.62 | Call | | | 971.64000 | 0.97164 | 953,710 | 1.75 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.62 | Put | | | 307.91000 | 0.30791 | 314,970 | 1.75 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.60 | Call | | | 947.12000 | 0.94712 | 929,400 | 1.75 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.60 | Put | | | 318.69000 | 0.31869 | 325,960 | 1.75 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.61 | Call | | | 959.49000 | 0.95949 | 941,670 | 1.75 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.61 | Put | | | 313.41000 | 0.31341 | 320,580 | 1.75 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 51 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 45,684 |
| R208 | On | 03/08/2017 | Bond Future | | | 7.52235 | 99.96192 | 7.51145 | 99.99563 | | 3.13 | 3,498,667.20 | 35 | 32,933 |
| R208 | On | 02/11/2017 | Bond Future | | | 7.50346 | 98.47229 | 7.49171 | 98.50650 | | 2.60 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | | | 7.47090 | 100.39120 | 7.45835 | 100.42541 | | 2.84 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 3,498,667.20 | 35 | 32,933 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Call | | | 2,459.87000 | 2.45987 | 2,426,700 | 3.33 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Put | | | 27.23000 | 0.02723 | 27,770 | 3.33 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Call | | | 2,488.62000 | 2.48862 | 2,455,410 | 3.34 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Put | | | 25.99000 | 0.02599 | 26,490 | 3.34 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Call | | | 2,431.21000 | 2.43121 | 2,398,070 | 3.33 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Put | | | 28.57000 | 0.02857 | 29,140 | 3.33 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Call | | | 2,096.77000 | 2.09677 | 2,065,880 | 2.74 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Put | | | 117.56000 | 0.11756 | 120,880 | 2.74 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Call | | | 2,121.68000 | 2.12168 | 2,090,700 | 2.74 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Put | | | 114.07000 | 0.11407 | 117,300 | 2.74 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Call | | | 2,146.67000 | 2.14667 | 2,115,600 | 2.74 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Put | | | 110.68000 | 0.11068 | 113,820 | 2.74 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Call | | | 1,551.74000 | 1.55174 | 1,527,290 | 2.92 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Put | | | 544.66000 | 0.54466 | 554,420 | 2.92 | 0.00 | 0 | 0 |

| 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 | 01/02/2018 | Bond Future | 7.84 | Call | | | 1,570.09000 | 1.57009 | 1,545,500 | 2.92 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.84 | Put | | | 536.09000 | 0.53609 | 545,710 | 2.92 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Call | | | 1,588.53000 | 1.58853 | 1,563,810 | 2.92 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Put | | | 527.62000 | 0.52762 | 537,110 | 2.92 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 3,498,667.20 | 35 | 32,933 |
| R209 | On | 03/08/2017 | Bond Future | | | 9.32700 | 75.24377 | 9.33250 | 75.20557 | | 13.08 | 0.00 | 0 | 72,235 |
| R209 | On | 02/11/2017 | Bond Future | | | 9.36820 | 73.53325 | 9.37387 | 73.49422 | | 14.00 | 0.00 | 0 | 476 |
| R209 | On | 01/02/2018 | Bond Future | | | 9.40756 | 74.96621 | 9.41347 | 74.92587 | | 13.74 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 72,711 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 2,062.27000 | 2.06227 | 2,072,200 | 13.04 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 1,390.13000 | 1.39013 | 1,361,860 | 13.04 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 2,100.98000 | 2.10098 | 2,111,180 | 13.04 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 1,360.42000 | 1.36042 | 1,332,420 | 13.04 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 2,140.05000 | 2.14005 | 2,150,520 | 13.05 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 1,331.18000 | 1.33118 | 1,303,450 | 13.05 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Call | | | 3,236.86000 | 3.23686 | 3,251,080 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Put | | | 2,241.60000 | 2.24160 | 2,216,790 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Call | | | 5,277.99000 | 5.27799 | 5,299,920 | 14.46 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Put | | | 1,153.18000 | 1.15318 | 1,136,080 | 14.46 | 0.00 | 0 | 3,360 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Call | | | 421.15000 | 0.42115 | 421,970 | 13.41 | 0.00 | 0 | 2,800 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Put | | | 8,403.26000 | 8.40326 | 8,365,050 | 13.41 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Call | | | 1,595.71000 | 1.59571 | 1,602,190 | 13.70 | 0.00 | 0 | 4,100 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Put | | | 4,237.41000 | 4.23741 | 4,204,860 | 13.70 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.60 | Call | | | 8,203.98000 | 8.20398 | 8,233,850 | 14.92 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.60 | Put | | | 449.08000 | 0.44908 | 439,920 | 14.92 | 0.00 | 0 | 1,300 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Call | | | 3,275.26000 | 3.27526 | 3,289,640 | 14.03 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Put | | | 2,212.64000 | 2.21264 | 2,187,990 | 14.03 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Call | | | 3,313.68000 | 3.31368 | 3,328,220 | 14.04 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Put | | | 2,183.79000 | 2.18379 | 2,159,300 | 14.04 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Call | | | 4,572.04000 | 4.57204 | 4,590,520 | 13.94 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Put | | | 2,459.18000 | 2.45918 | 2,437,320 | 13.94 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Call | | | 4,492.97000 | 4.49297 | 4,511,190 | 13.93 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Put | | | 2,510.88000 | 2.51088 | 2,488,760 | 13.93 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Call | | | 4,532.44000 | 4.53244 | 4,550,790 | 13.93 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Put | | | 2,484.92000 | 2.48492 | 2,462,930 | 13.93 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 11,560 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 84,271 |
| R210 | On | 03/08/2017 | Bond Future | | | 187.47066 | 187.47066 | 187.43312 | 187.43312 | | | 0.00 | 0 | 1,675 |
| R210 | On | 02/11/2017 | Bond Future | | | 188.70621 | 188.70621 | 188.66741 | 188.66741 | | | 0.00 | 0 | 0 |

| 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 | 01/02/2018 | Bond Future | | | 192.47275 | 192.47275 | 192.43251 | 192.43251 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,675 |
| 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 | | | 8,846.88000 | 8.84688 | 8,809,340 | | 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 | | | 8,856.88000 | 8.85688 | 8,819,340 | | 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 | | | 8,866.88000 | 8.86688 | 8,829,340 | | 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 | | | 3,422.59000 | 3.42259 | 3,383,790 | | 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 | | | 3,402.59000 | 3.40259 | 3,363,790 | | 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 | | | 3,412.59000 | 3.41259 | 3,373,790 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.38 | Call | | | 52.51000 | 0.05251 | 92,750 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.38 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.36 | Call | | | 72.51000 | 0.07251 | 112,750 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.37 | Call | | | 62.51000 | 0.06251 | 102,750 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.37 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,675 |
| R212 | On | 03/08/2017 | Bond Future | | | 148.59875 | 148.59875 | 148.76378 | 148.76378 | | | 6,835,542.50 | 46 | 4,858 |
| R212 | On | 02/11/2017 | Bond Future | | | 151.48059 | 151.48059 | 151.64845 | 151.64845 | | | 0.00 | 0 | 0 |
| R212 | On | 01/02/2018 | Bond Future | | | 152.44384 | 152.44384 | 152.61448 | 152.61448 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 6,835,542.50 | 46 | 4,858 |
| 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 | | | 4,576.22000 | 4.57622 | 4,741,250 | | 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 | | | 4,586.22000 | 4.58622 | 4,751,250 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.36 | Put | | | 4,596.22000 | 4.59622 | 4,761,250 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.42 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.42 | Put | | | 771.55000 | 0.77155 | 939,410 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.40 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.40 | Put | | | 751.55000 | 0.75155 | 919,410 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Put | | | 761.55000 | 0.76155 | 929,410 | | 0.00 | 0 | 0 |
| R212 | On | 01/02/2018 | Bond Future | 154.70 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 01/02/2018 | Bond Future | 154.70 | Put | | | 2,085.52000 | 2.08552 | 2,256,160 | | 0.00 | 0 | 0 |

| 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 | 01/02/2018 | Bond Future | 154.71 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 01/02/2018 | Bond Future | 154.71 | Put | | | 2,095.52000 | 2.09552 | 2,266,160 | | 0.00 | 0 | 0 |
| R212 | On | 01/02/2018 | Bond Future | 154.69 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 01/02/2018 | Bond Future | 154.69 | Put | | | 2,075.52000 | 2.07552 | 2,246,160 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 6,835,542.50 | 46 | 4,858 |
| R213 | On | 03/08/2017 | Bond Future | | | 9.04501 | 87.25587 | 9.05561 | 87.18316 | | 10.82 | 0.00 | 0 | 55,673 |
| R213 | On | 02/11/2017 | Bond Future | | | 9.08565 | 85.37508 | 9.09661 | 85.30083 | | 11.43 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | | | 9.12511 | 87.03879 | 9.13651 | 86.96254 | | 11.27 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 55,673 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Call | | | 2,729.44000 | 2.72944 | 2,768,760 | 10.88 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Put | | | 877.15000 | 0.87715 | 843,760 | 10.88 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Call | | | 2,774.77000 | 2.77477 | 2,814,580 | 10.89 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Put | | | 856.05000 | 0.85605 | 823,150 | 10.89 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 2,820.58000 | 2.82058 | 2,860,880 | 10.90 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 835.49000 | 0.83549 | 803,080 | 10.90 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 3,467.52000 | 3.46752 | 3,505,550 | 11.50 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 1,841.55000 | 1.84155 | 1,805,330 | 11.50 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 3,507.89000 | 3.50789 | 3,546,230 | 11.51 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 1,816.05000 | 1.81605 | 1,780,140 | 11.51 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 3,548.47000 | 3.54847 | 3,587,120 | 11.51 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 1,790.83000 | 1.79083 | 1,755,230 | 11.51 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Call | | | 4,228.41000 | 4.22841 | 4,268,460 | 11.39 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Put | | | 2,427.10000 | 2.42710 | 2,390,900 | 11.39 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Call | | | 4,267.36000 | 4.26736 | 4,307,660 | 11.40 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Put | | | 2,401.19000 | 2.40119 | 2,365,240 | 11.40 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Call | | | 4,306.74000 | 4.30674 | 4,347,270 | 11.41 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Put | | | 2,375.79000 | 2.37579 | 2,340,070 | 11.41 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 55,673 |
| R214 | On | 03/08/2017 | Bond Future | | | 9.49791 | 74.81672 | 9.49832 | 74.81377 | | 13.89 | 0.00 | 0 | 35,526 |
| R214 | On | 02/11/2017 | Bond Future | | | 9.54209 | 72.95157 | 9.54254 | 72.94836 | | 14.93 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | | | 9.58547 | 74.37315 | 9.58600 | 74.36940 | | 14.59 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 35,526 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 1,857.79000 | 1.85779 | 1,846,320 | 13.90 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 1,773.85000 | 1.77385 | 1,759,430 | 13.90 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 1,894.72000 | 1.89472 | 1,883,270 | 13.91 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 1,739.03000 | 1.73903 | 1,724,630 | 13.91 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Call | | | 1,932.17000 | 1.93217 | 1,920,740 | 13.92 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Put | | | 1,704.85000 | 1.70485 | 1,690,470 | 13.92 | 0.00 | 0 | 0 |

| 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 | 02/11/2017 | Bond Future | 9.58 | Call | | | 2,993.47000 | 2.99347 | 2,986,310 | 14.82 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Put | | | 2,726.99000 | 2.72699 | 2,716,620 | 14.82 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 3,029.85000 | 3.02985 | 3,022,710 | 14.83 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 2,692.51000 | 2.69251 | 2,682,160 | 14.83 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 3,066.65000 | 3.06665 | 3,059,520 | 14.83 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 2,658.56000 | 2.65856 | 2,648,220 | 14.83 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Call | | | 4,442.75000 | 4.44275 | 4,438,020 | 14.66 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Put | | | 2,817.53000 | 2.81753 | 2,809,050 | 14.66 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Call | | | 4,482.58000 | 4.48258 | 4,477,860 | 14.67 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Put | | | 2,789.24000 | 2.78924 | 2,780,770 | 14.67 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Call | | | 4,522.53000 | 4.52253 | 4,517,840 | 14.68 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Put | | | 2,761.18000 | 2.76118 | 2,752,740 | 14.68 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 35,526 |
| Total for Bond | | | | | | | | | | | | 140,564,829.43 | 1,374 | 809,488 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A | On | 20/04/2018 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213/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 03/08/2017 GOVI | | | 569.72700 | 569.72700 | 569.46200 | 569.46200 | | | 0.00 | 0 | 403 |
| GOVI On 02/11/2017 GOVI | | | 580.62700 | 580.62700 | 580.35600 | 580.35600 | | | 0.00 | 0 | 0 |
| GOVI On 01/02/2018 GOVI | | | 591.94200 | 591.94200 | 591.66100 | 591.66100 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 403 |
| GOVI On 03/08/2017 GOVI | 561.09 | Call | | | 83,720.00000 | 8.37200 | 86,370,000 | | 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 | | | 83,620.00000 | 8.36200 | 86,270,000 | | 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 | | | 83,520.00000 | 8.35200 | 86,170,000 | | 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 02/11/2017 GOVI | 572.46 | Call | | | 78,960.00000 | 7.89600 | 81,670,000 | | 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 | | | 79,160.00000 | 7.91600 | 81,870,000 | | 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 | | | 79,060.00000 | 7.90600 | 81,770,000 | | 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 01/02/2018 GOVI | 581.02 | Call | | | 106,410.00000 | 10.64100 | 109,220,000 | | 0.00 | 0 | 0 |
| GOVI On 01/02/2018 GOVI | 581.02 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 01/02/2018 GOVI | 581.03 | Call | | | 106,310.00000 | 10.63100 | 109,120,000 | | 0.00 | 0 | 0 |
| GOVI On 01/02/2018 GOVI | 581.03 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 01/02/2018 GOVI | 581.04 | Call | | | 106,210.00000 | 10.62100 | 109,020,000 | | 0.00 | 0 | 0 |
| GOVI On 01/02/2018 GOVI | 581.04 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 0.00 | 0 | 403 |
| Total for GOVI | | | | | | | | | 0.00 | 0 | 403 |
| AL37 On 03/08/2017 Index Future | | | 547.25900 | 547.25900 | 547.40300 | 547.40300 | | | 0.00 | 0 | 0 |
| AL37 On 02/11/2017 Index Future | | | 557.72900 | 557.72900 | 557.87500 | 557.87500 | | | 0.00 | 0 | 0 |
| AL37 On 01/02/2018 Index Future | | | 568.59700 | 568.59700 | 568.74300 | 568.74300 | | | 0.00 | 0 | 0 |
| Total AL37 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 AL37 | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 03/08/2017 Index Future | | | 632.49000 | 632.49000 | 632.10100 | 632.10100 | | | | 0.00 | 0 | 0 |
| AL7T On 02/11/2017 Index Future | | | 644.59000 | 644.59000 | 644.19200 | 644.19200 | | | | 0.00 | 0 | 0 |
| AL7T On 01/02/2018 Index Future | | | 657.15200 | 657.15200 | 656.74200 | 656.74200 | | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 0 |
| ALBI On 03/08/2017 Index Future | | | 571.39800 | 571.39800 | 571.15200 | 571.15200 | | | | 0.00 | 0 | 600 |
| ALBI On 02/11/2017 Index Future | | | 582.32900 | 582.32900 | 582.07800 | 582.07800 | | | | 0.00 | 0 | 0 |
| ALBI On 01/02/2018 Index Future | | | 593.67700 | 593.67700 | 593.41700 | 593.41700 | | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 600 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 600 |
| IGOV On 03/08/2017 Index Future | | | 250.31000 | 250.31000 | 250.69300 | 250.69300 | | | | 0.00 | 0 | 1,296 |
| IGOV On 02/11/2017 Index Future | | | 255.16500 | 255.16500 | 255.55400 | 255.55400 | | | | 0.00 | 0 | 0 |
| IGOV On 01/02/2018 Index Future | | | 260.25700 | 260.25700 | 260.65300 | 260.65300 | | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 1,296 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 1,296 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 1,896 |
| JIBAR f On 21/06/2017 Jibar Future | | | 7.32000 | 92.68000 | 7.32000 | 92.68000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 19/07/2017 Jibar Future | | | 7.25000 | 92.75000 | 7.25000 | 92.75000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 16/08/2017 Jibar Future | | | 7.24000 | 92.76000 | 7.24000 | 92.76000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/09/2017 Jibar Future | | | 7.17000 | 92.83000 | 7.17000 | 92.83000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 18/10/2017 Jibar Future | | | 7.15000 | 92.85000 | 7.15000 | 92.85000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 15/11/2017 Jibar Future | | | 7.14000 | 92.86000 | 7.14000 | 92.86000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/12/2017 Jibar Future | | | 7.07000 | 92.93000 | 7.07000 | 92.93000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/03/2018 Jibar Future | | | 7.01000 | 92.99000 | 7.01000 | 92.99000 | | | | 0.00 | 0 | 2,500 |
| JIBAR f On 20/06/2018 Jibar Future | | | 7.01000 | 92.99000 | 7.01000 | 92.99000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 19/09/2018 Jibar Future | | | 7.03000 | 92.97000 | 7.03000 | 92.97000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 19/12/2018 Jibar Future | | | 7.07000 | 92.93000 | 7.07000 | 92.93000 | | | | 0.00 | 0 | 0 |
| JIBAR f On 20/03/2019 Jibar Future | | | 7.13000 | 92.87000 | 7.13000 | 92.87000 | | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 2,500 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 2,500 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 2,500 |
| 10Y ST On 17/12/2025 Interest Rate Swap | | | 94.85174 | 94.85174 | 94.86556 | 94.86556 | | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 Interest Rate Swap | | | 91.84556 | 91.84556 | 91.85954 | 91.85954 | | | | 0.00 | 0 | 0 |
| 10Y ST On 15/06/2026 Interest Rate Swap | | | 90.58027 | 90.58027 | 90.59003 | 90.59003 | | | | 0.00 | 0 | 0 |
| 10Y ST On 21/09/2026 Interest Rate Swap | | | 92.71405 | 92.71405 | 92.71692 | 92.71692 | | | | 0.00 | 0 | 0 |
| 10Y ST On 21/12/2026 Interest Rate Swap | | | 96.46573 | 96.46573 | 96.45904 | 96.45904 | | | | 0.00 | 0 | 0 |
| 10Y ST On 15/03/2027 Interest Rate Swap | | | 95.02549 | 95.02549 | 95.00935 | 95.00935 | | | | 0.00 | 0 | 0 |
| 10Y ST On 21/06/2027 Interest Rate Swap | | | 97.07403 | 97.07403 | 97.05362 | 97.05362 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|--------------------|
| Total 10Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On 15/06/2017 Interest Rate Swap | | | 99.60698 | 99.60698 | 99.60698 | 99.60698 | | | | 0.00 | 0 | 0 |
| 1Y STN On 21/09/2017 Interest Rate Swap | | | 99.61295 | 99.61295 | 99.61748 | 99.61748 | | | | 0.00 | 0 | 0 |
| 1Y STN On 21/12/2017 Interest Rate Swap | | | 99.80193 | 99.80193 | 99.80223 | 99.80223 | | | | 0.00 | 0 | 0 |
| 1Y STN On 15/03/2018 Interest Rate Swap | | | 99.73646 | 99.73646 | 99.73545 | 99.73545 | | | | 0.00 | 0 | 0 |
| 1Y STN On 21/06/2018 Interest Rate Swap | | | 99.88177 | 99.88177 | 99.86992 | 99.86992 | | | | 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 | | | 99.83252 | 99.83252 | 99.83250 | 99.83250 | | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 Interest Rate Swap | | | 99.01430 | 99.01430 | 99.01391 | 99.01391 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 Interest Rate Swap | | | 98.57024 | 98.57024 | 98.55846 | 98.55846 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 Interest Rate Swap | | | 98.48112 | 98.48112 | 98.47840 | 98.47840 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/12/2018 Interest Rate Swap | | | 98.85000 | 98.85000 | 98.85000 | 98.85000 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/03/2019 Interest Rate Swap | | | 99.23393 | 99.23393 | 99.21688 | 99.21688 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/06/2019 Interest Rate Swap | | | 99.62088 | 99.62088 | 99.56890 | 99.56890 | | | | 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 | | | 96.19659 | 96.19659 | 96.16840 | 96.16840 | | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 Interest Rate Swap | | | 95.41457 | 95.41457 | 95.39200 | 95.39200 | | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 Interest Rate Swap | | | 94.60518 | 94.60518 | 94.58553 | 94.58553 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 Interest Rate Swap | | | 94.76437 | 94.76437 | 94.74892 | 94.74892 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 96.93322 | 96.93322 | 96.92046 | 96.92046 | | | | 0.00 | 0 | 51 |
| 5Y STN On 15/03/2022 Interest Rate Swap | | | 97.05191 | 97.05191 | 97.04017 | 97.04017 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/06/2022 Interest Rate Swap | | | 98.23234 | 98.23234 | 98.22504 | 98.22504 | | | | 0.00 | 0 | 0 |
| Total 5Y STND Future | | | | | | | | | | 0.00 | 0 | 51 |
| Total For 5Y STND | | | | | | | | | | 0.00 | 0 | 51 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 51 |
| Total for Derivatives : | | | | | | | | | | 140,564,829.43 | 1,374 | 814,338 |
| AA05 On 22/03/2019 Spot Bond | | | 9.23500 | 101.79583 | 9.23000 | 101.77905 | | | | 0.00 | 0 | 400,000,000 |
| Total AA05 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 98.38464 | | 98.35811 | | | | 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 | 13.46433 | 100.00000 | 13.43136 | | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR 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 AA06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 9.63000 | 100.72786 | 9.62000 | 100.73365 | | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 107.52900 | 10.00000 | 107.50100 | | | | 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 | | | | 100.48894 | | 100.46268 | | | | 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 | | | | 100.30541 | | 100.27758 | | | | 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 | | | 9.28500 | 98.88649 | 9.28000 | 98.86879 | | | | 0.00 | 0 | 1,500,000,000 |
| Total AB013 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For AB013 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| AB014L On 19/11/2024 Spot Bond | | | 100.00000 | 9.81373 | 100.00000 | 9.78996 | | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 13/11/2024 Spot Bond | | | 10.84000 | 100.32065 | 10.84000 | 100.29187 | | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2025 Spot Bond | | | 100.00000 | 10.32025 | 100.00000 | 10.29524 | | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2025 Spot Bond | | | 11.37000 | 102.65219 | 11.37000 | 102.62136 | | | | 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 | 9.77615 | 100.00000 | 9.75247 | | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2027 Spot Bond | | | 11.81000 | 88.79316 | 11.81000 | 88.76509 | | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2027 Spot Bond | | | 100.00000 | 9.84011 | 100.00000 | 9.81628 | | | | 0.00 | 0 | 0 |
| Total AB021U 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 AB021U | | | | | | | | | | 0.00 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 15.35955 | 100.00000 | 15.32234 | | | | 0.00 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 18.28431 | 100.00000 | 18.25575 | | | | 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 | 11.68053 | 100.00000 | 11.65224 | | | | 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 | 17.56008 | 100.00000 | 17.52079 | | | | 0.00 | 0 | 0 |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | 0 |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 13.20088 | 100.00000 | 13.17475 | | | | 0.00 | 0 | 0 |
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | 0 |
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 12.65469 | 100.00000 | 12.62403 | | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 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 | | | 4.42000 | 261.62790 | 4.38000 | 262.07972 | | | | 0.00 | 0 | 20,000,000 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 13.37629 | 100.00000 | 13.33408 | | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 102.19319 | | 102.17061 | | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 103.11338 | | 103.09003 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | 101.91801 | | 101.89277 | | | | 0.00 | 0 | 0 |
| Total ABFN09 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 ABFN09 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 28/10/2019 Spot Bond | | | | 100.39822 | | 100.37424 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total ABFN10 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For ABFN10 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| ABFN1: On 09/04/2019 Spot Bond | | | | 100.91017 | | 100.88682 | | | 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 | | | | 101.12309 | | 101.09791 | | | 0.00 | 3,960,000,000 | 990,000,000 |
| Total ABFN13 SPOT | | | | | | | | | 0.00 | 3,960,000,000 | 990,000,000 |
| Total For ABFN13 | | | | | | | | | 0.00 | 3,960,000,000 | 990,000,000 |
| ABFN1: On 14/05/2022 Spot Bond | | | | 100.40402 | | 100.37756 | | | 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 | | | | 100.86235 | | 100.83704 | | | 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 | | | | 100.93197 | | 100.90602 | | | 0.00 | 5,280,000,000 | 1,320,000,000 |
| Total ABFN16 SPOT | | | | | | | | | 0.00 | 5,280,000,000 | 1,320,000,000 |
| Total For ABFN16 | | | | | | | | | 0.00 | 5,280,000,000 | 1,320,000,000 |
| ABFN1: On 17/05/2019 Spot Bond | | | | 100.61140 | | 100.58584 | | | 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 | | | | 101.64040 | | 101.61569 | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2020 Spot Bond | | | 100.00000 | 17.94611 | 100.00000 | 100.00000 | | 800,000,000,000,000.00 | 8,000,000,000 | 8,000,000,000 | |
| Total ABFN20 SPOT | | | | | | | | 10,000,000,000,000.00 | 8,000,000,000 | 8,000,000,000 | |
| Total For ABFN20 | | | | | | | | 10,000,000,000,000.00 | 8,000,000,000 | 8,000,000,000 | |
| ABFN2: On 30/05/2022 Spot Bond | | | 100.00000 | 11.75688 | 100.00000 | 100.00000 | | 280,000,000,000,000.00 | 2,800,000,000 | 2,800,000,000 | |
| Total ABFN21 SPOT | | | | | | | | 10,000,000,000,000.00 | 2,800,000,000 | 2,800,000,000 | |
| Total For ABFN21 | | | | | | | | 10,000,000,000,000.00 | 2,800,000,000 | 2,800,000,000 | |
| ABFN2: On 30/05/2024 Spot Bond | | | 100.00000 | 10.88702 | 100.00000 | 100.00000 | | 490,000,000,000,000.00 | 4,900,000,000 | 4,900,000,000 | |
| Total ABFN22 SPOT | | | | | | | | 10,000,000,000,000.00 | 4,900,000,000 | 4,900,000,000 | |
| Total For ABFN22 | | | | | | | | 10,000,000,000,000.00 | 4,900,000,000 | 4,900,000,000 | |
| ABFN2: On 25/05/2027 Spot Bond | | | | 100.15730 | | 100.12905 | | | 0.00 | 0 | 0 |
| Total ABFN23 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 ABFN23 | | | | | | | | | 0.00 | 0 | 0 |
| ABK1 On 07/11/2018 Spot Bond | | | 11.33500 | 100.94513 | 11.33000 | 100.92138 | | | 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 | | | | 97.33147 | | 97.29889 | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total ABK10 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For ABK10 | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| ABK11 On 20/05/2019 Spot Bond | | | | 98.59316 | | 98.56092 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total ABK11 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For ABK11 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| ABK12 On 20/05/2022 Spot Bond | | | | 100.28417 | | 100.25098 | | | 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 | | | 10.58500 | 99.18985 | 10.58000 | 99.16658 | | | 0.00 | 0 | 0 |
| Total ABK2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK2 | | | | | | | | | 0.00 | 0 | 0 |
| ABK3 On 07/11/2018 Spot Bond | | | | 99.55486 | | 99.52296 | | | 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 | 42.14331 | 100.00000 | 42.04121 | | | 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 | | | | 99.27275 | | 99.24098 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total ABK4 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For ABK4 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| ABK4/J On 24/05/2018 Spot Bond | | | 100.00000 | 56.94497 | 100.00000 | 56.80702 | | | 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 | | | | 98.81702 | | 98.78581 | | | 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 | 42.35757 | 100.00000 | 42.25495 | | | 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 | | | | 99.87261 | | 99.84686 | | | 0.00 | 0 | 0 |
| Total ABK6 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 ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK7 On 03/06/2019 Spot Bond | | | | 95.63188 | | 95.60209 | | | | 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 | | | | 93.06382 | | 93.03263 | | | | 0.00 | 1,924,811,200 | 924,811,200 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 1,924,811,200 | 924,811,200 |
| Total For ABK8 | | | | | | | | | | 0.00 | 1,924,811,200 | 924,811,200 |
| ABK9 On 18/11/2019 Spot Bond | | | | 96.04965 | | 96.01732 | | | | 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 | | | 6.43000 | 145.15246 | 6.40000 | 145.13591 | | | | 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 | | | 6.43000 | 127.74127 | 6.40000 | 127.78093 | | | | 0.00 | 0 | 0 |
| Total ABKI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 12.06034 | 100.00000 | 12.03709 | | | | 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 | | | 7.69000 | 106.86489 | 7.66000 | 106.93109 | | | | 0.00 | 0 | 0 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 6.43233 | 100.00000 | 6.41999 | | | | 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 | | | 8.34000 | 108.59939 | 8.31000 | 108.71087 | | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 7.83891 | 100.00000 | 7.81892 | | | | 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 | | | | 88.08466 | | 88.03501 | | | | 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 | | | 3.62000 | 182.95327 | 3.58000 | 183.13634 | | | | 0.00 | 0 | 0 |
| Total ABN05 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 ABN05 | | | | | | | | | 0.00 | 0 | 0 |
| ABN09 On 27/06/2023 Spot Bond | | | 2.17000 | 197.46002 | 2.17000 | 197.37940 | | | 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 | 208.48771 | 1.82000 | 208.40462 | | | 0.00 | 0 | 0 |
| Total ABN14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN14 | | | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 8.43125 | 94.74661 | 8.41625 | 94.73443 | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 8.43125 | 94.74661 | 8.41625 | 94.73443 | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | 0.00 | 0 | 0 |
| ABN55 On 27/06/2017 Spot Bond | | | | 101.52919 | | 101.50620 | | | 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 | | | | 101.09451 | | 101.06922 | | | 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 | | | 3.31000 | 120.29379 | 3.28000 | 120.49201 | | | 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 | | | 3.10000 | 172.47243 | 3.10000 | 172.39773 | | | 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 | | | 3.00000 | 221.13323 | 2.98000 | 221.59906 | | | 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 | | | 9.51500 | 94.23476 | 9.51000 | 94.23169 | | | 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 |
| ABN72 On 17/03/2018 Spot Bond | | | | 102.25365 | | 102.23138 | | | 0.00 | 0 | 0 |
| Total ABN72 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 ABN72 | | | | | | | | | 0.00 | 0 | 0 |
| ABN74 On 09/05/2018 Spot Bond | | | | 130.01500 | | 130.94500 | | | 0.00 | 0 | 0 |
| Total ABN74 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | 0.00 | 0 | 0 |
| ABN76 On 21/12/2026 Spot Bond | | | 9.63000 | 109.98885 | 9.63000 | 109.96043 | | | 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 | | | | 118.55000 | | 118.53000 | | | 0.00 | 0 | 0 |
| Total ABN77 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN77 | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 9.89500 | 108.31629 | 9.90500 | 108.22513 | | | 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 | | | 8.70500 | 94.85099 | 8.69500 | 94.85973 | | | 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 | | | 10.44000 | 104.98794 | 10.45000 | 104.89887 | | | 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 | | | | 101.99870 | | 101.97383 | | | 0.00 | 0 | 400,000,000 |
| Total ABN91 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For ABN91 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.75487 | | 100.72840 | | | 0.00 | 0 | 0 |
| Total ABN92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN92 | | | | | | | | | 0.00 | 0 | 0 |
| ABS10 On 17/03/2018 Spot Bond | | | 8.73500 | 102.85073 | 8.72000 | 102.83830 | | | 0.00 | 0 | 0 |
| Total ABS10 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 ABS10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 8.83000 | 103.24538 | 8.82000 | 103.25355 | | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 8.99000 | 101.10632 | 8.98000 | 101.10776 | | | | 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 | 100.57126 | 9.20000 | 100.54668 | | | | 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 | | | 9.41000 | 101.46806 | 9.40000 | 101.48187 | | | | 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 | | | 8.67000 | 102.33843 | 8.66000 | 102.34445 | | | | 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 | | | 9.19500 | 102.91980 | 9.19000 | 102.91605 | | | | 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 | | | 9.95000 | 103.05560 | 9.96000 | 102.97124 | | | | 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 | | | 10.69000 | 100.22353 | 10.70000 | 100.13330 | | | | 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 | | | 9.46500 | 103.49236 | 9.46000 | 103.49002 | | | | 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 | | | 8.59500 | 98.95175 | 8.58500 | 98.95472 | | | | 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 | | | 9.99000 | 94.81920 | 10.00000 | 94.73732 | | | | 0.00 | 0 | 3,880,000,000 |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | 3,880,000,000 |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | 3,880,000,000 |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 10.56883 | 100.00000 | 10.54556 | | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 3.61000 | 273.55942 | 3.57000 | 274.04279 | | | | 0.00 | 0 | 0 |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 31/01/2022 Spot Bond | | | 2.93000 | 145.31299 | 2.90000 | 145.43866 | | | | 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 | 0.04507 | 100.00000 | 0.04495 | | | | 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 | 60.96949 | 100.00000 | 60.82179 | | | | 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 | | | | 89.03081 | | 89.01831 | | | | 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 | | | | 103.27158 | | 103.24380 | | | | 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 | | | | 103.27158 | | 103.24380 | | | | 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 | | | | 103.28762 | | 103.25970 | | | | 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 | | | | 103.28762 | | 103.25970 | | | | 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 | | | | 103.25555 | | 103.22791 | | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 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 | | | | 101.91063 | | 101.88445 | | | | 0.00 | 0 | 0 |
| Total ACL095 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 ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL095 On 20/06/2020 Spot Bond | | | | 101.95938 | | 101.93251 | | | | 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 | | | | 101.97892 | | 101.95176 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL098 On 20/12/2025 Spot Bond | | | | 101.93972 | | 101.91311 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL100 On 20/12/2017 Spot Bond | | | | 101.85177 | | 101.82642 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 9.01000 | 104.18835 | 9.00000 | 104.18606 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL110 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL110 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL118 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL118 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL118 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL120 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL120 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | 204.56468 | | 204.53796 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | 204.58972 | | 204.56237 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 On 20/09/2021 Spot Bond | | | | 101.89088 | | 101.86497 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL136 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL136 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACL138 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 ACL138 | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 30/07/2017 Spot Bond | | | | 103.24736 | | 103.21978 | | | 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 | | | | 103.28280 | | 103.25601 | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ACL144 On 20/12/2021 Spot Bond | | | | 101.89678 | | 101.87080 | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 101.97119 | 10.23000 | 101.94355 | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | 0.00 | 0 | 0 |
| ACL165 On 20/06/2017 Spot Bond | | | | 104.31570 | | 104.30190 | | | 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 | | | 9.46500 | 104.96296 | 9.46000 | 104.94549 | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | 0.00 | 0 | 0 |
| ACL168 On 20/06/2017 Spot Bond | | | | 101.85575 | | 101.83035 | | | 0.00 | 0 | 0 |
| Total ACL168 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL168 | | | | | | | | | 0.00 | 0 | 0 |
| ACL169 On 20/06/2017 Spot Bond | | | 1.75000 | 134.04901 | 1.75000 | 133.99581 | | | 0.00 | 0 | 0 |
| Total ACL169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL169 | | | | | | | | | 0.00 | 0 | 0 |
| ACL173 On 20/06/2017 Spot Bond | | | | 101.84201 | | 101.81680 | | | 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 | | | | 101.89106 | | 101.86516 | | | 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 | | | | 101.79294 | | 101.76842 | | | 0.00 | 0 | 0 |
| Total ACL175 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 ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL181 On 20/06/2017 Spot Bond | | | | 101.94285 | | 101.91639 | | | | 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 | | | | 101.88189 | | 101.85867 | | | | 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 | | | | 103.09317 | | 103.06869 | | | | 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 | | | | 101.96626 | | 101.94143 | | | | 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 | | | | 101.88107 | | 101.85531 | | | | 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 | | | | 101.90451 | | 101.87842 | | | | 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 | | | | 101.93000 | | 101.90354 | | | | 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 | | | | 101.93599 | | 101.90944 | | | | 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 | | | | 101.93599 | | 101.90944 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL195 On 20/06/2017 Spot Bond | | | | 102.04802 | | 102.01989 | | | | 0.00 | 0 | 0 |
| Total ACL195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL195 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/12/2017 Spot Bond | | | | 101.85177 | | 101.82642 | | | | 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 | | | | 102.03233 | | 102.00442 | | | | 0.00 | 0 | 0 |
| Total ACL197 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 ACL197 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL197 On 20/06/2017 Spot Bond | | | | 102.13118 | | 102.10781 | | | | 0.00 | 0 | 0 |
| Total ACL198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL198 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL198 On 20/06/2017 Spot Bond | | | | 102.04802 | | 102.01989 | | | | 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 | | | | 101.96935 | | 101.94233 | | | | 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 | | | | 101.96935 | | 101.94233 | | | | 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 | | | | 144.14455 | | 144.12963 | | | | 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 | | | | 145.12773 | | 145.11240 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL205 On 20/03/2018 Spot Bond | | | | 101.73999 | | 101.71623 | | | | 0.00 | 0 | 0 |
| Total ACL205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL205 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/05/2018 Spot Bond | | | | 100.21182 | | 100.18669 | | | | 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 | | | | 101.77718 | | 101.75289 | | | | 0.00 | 0 | 0 |
| Total ACL212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL212 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL213 On 20/06/2018 Spot Bond | | | | 101.38540 | | 101.36003 | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| Total For ACL213 | | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| ACL214 On 20/09/2020 Spot Bond | | | | 94.13173 | | 94.09958 | | | | 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 | | | | 101.75559 | | 101.73160 | | | | 0.00 | 0 | 0 |
| Total ACL215 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 ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/12/2018 Spot Bond | | | | 101.75365 | | 101.72969 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2023 Spot Bond | | | | 101.87325 | | 101.84759 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 11/05/2020 Spot Bond | | | | 100.52892 | | 100.50139 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 26/01/2021 Spot Bond | | | | 100.93136 | | 100.90448 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.91816 | | 100.89165 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 20/09/2021 Spot Bond | | | | 101.86538 | | 101.83984 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 101.83596 | | 101.81083 | | | | 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 | | | | 99.71558 | | 99.68943 | | | | 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 | 66.22963 | 100.00000 | 66.06919 | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 66.22963 | 100.00000 | 66.06919 | | | | 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 | | | | 100.10830 | | 100.08311 | | | | 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 | | | | 99.87280 | | 99.84705 | | | | 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 | 41.79003 | 100.00000 | 41.68879 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ADCB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | | 0.00 | 0 | 0 |
| AFS1U On 27/09/2019 Spot Bond | | | 100.00000 | 26.94773 | 100.00000 | 26.88245 | | | | 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 | 6.35333 | 100.00000 | 6.33777 | | | | 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 | | | | 101.08135 | | 101.05631 | | | | 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 | | | | 101.11626 | | 101.09040 | | | | 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 | | | | 101.23250 | | 101.20390 | | | | 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 | | | | 101.04646 | | 101.02224 | | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/10/2019 Spot Bond | | | | 101.05811 | | 101.03361 | | | | 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 | | | | 101.34867 | | 101.31734 | | | | 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 | | | | 101.29064 | | 101.26067 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C On 18/10/2039 Spot Bond | | | 100.00000 | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AHF3C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | 101.76544 | | 101.72426 | | | | 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 | | | | 101.59202 | | 101.55494 | | | | 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 | 43.04887 | 100.00000 | 42.93787 | | | | 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 | 16.69039 | 100.00000 | 16.64734 | | | | 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 | 11.90059 | 100.00000 | 11.86990 | | | | 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 | 9.69368 | 100.00000 | 9.66869 | | | | 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 | | | 8.83500 | 101.35876 | 8.83000 | 101.34307 | | | | 0.00 | 0 | 0 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 10.03000 | 108.19918 | 10.04000 | 108.12440 | | | | 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 | | | 9.25500 | 100.02382 | 9.25000 | 100.02457 | | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 12.52833 | 100.00000 | 12.50061 | | | | 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 | | | 10.41500 | 97.13351 | 10.42500 | 97.03789 | | | | 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 | | | 3.36000 | 175.10978 | 3.36000 | 175.03271 | | | | 0.00 | 0 | 20,000,000 |

| 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 AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| APF01 On 26/09/2017 Spot Bond | | | | 101.71233 | | 101.68877 | | | | 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 | | | | 101.72363 | | 101.69762 | | | | 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 | | | | 100.75122 | | 100.72538 | | | | 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 | | | | 101.06965 | | 101.04284 | | | | 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 | 90.19558 | 100.00000 | 89.97718 | | | | 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 | 59.63204 | 100.00000 | 59.48758 | | | | 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 | 21.59088 | 100.00000 | 21.53858 | | | | 0.00 | 0 | 0 |
| Total AS126U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS126U | | | | | | | | | | 0.00 | 0 | 0 |
| AS127L On 19/02/2019 Spot Bond | | | 100.00000 | 21.59088 | 100.00000 | 21.53858 | | | | 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 | 2.95094 | 100.00000 | 2.94570 | | | | 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 | 0.10873 | 100.00000 | 0.10861 | | | | 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 | 13.35496 | 100.00000 | 13.32261 | | | | 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 | 22.59103 | 100.00000 | 22.53631 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS180L On 09/03/2019 Spot Bond | | | 100.00000 | 31.95941 | 100.00000 | 34.01513 | | | | 0.00 | 0 | 0 |
| Total AS180U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS180U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN00L 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 |
| ASN01L 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 |
| ASN01L On 20/03/2019 Spot Bond | | | | 101.79299 | | 101.76848 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01L On 20/06/2017 Spot Bond | | | | 105.36550 | | 105.33061 | | | | 0.00 | 0 | 0 |
| Total ASN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN012 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01L 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 |
| ASN02L On 09/06/2017 Spot Bond | | | | 116.16984 | | 116.15014 | | | | 0.00 | 0 | 0 |
| Total ASN020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN020 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02L On 07/12/2033 Spot Bond | | | 3.25000 | 239.72311 | 3.23000 | 240.19740 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02L On 20/06/2019 Spot Bond | | | | 100.67554 | | 100.64837 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L On 19/09/2017 Spot Bond | | | | 98.41251 | | 98.38903 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L 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 |
| ASN03L On 10/11/2019 Spot Bond | | | | 100.52948 | | 100.50423 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 07/12/2033 Spot Bond | | | 3.26500 | 213.85639 | 3.24500 | 214.30158 | | | | 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 | | | | 101.07302 | | 101.04824 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | 100.98050 | | 100.95382 | | | | 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 | | | | 100.87071 | | 100.84398 | | | | 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 | | | | 100.75500 | | 100.72852 | | | | 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 | | | | 99.49067 | | 99.48921 | | | | 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 | | | | 99.97718 | | 99.95424 | | | | 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 | | | | 101.82397 | | 101.80054 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN068: On 07/02/2020 Spot Bond | | | | 100.58689 | | 100.56055 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN069: On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN070 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN070: On 20/07/2018 Spot Bond | | | | 97.99757 | | 97.84624 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN073: 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 |
| ASN077: On 20/06/2020 Spot Bond | | | | 102.10834 | | 102.07935 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN078: On 20/09/2020 Spot Bond | | | | 101.81234 | | 101.78755 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN080: On 10/12/2017 Spot Bond | | | | 102.08524 | | 102.06021 | | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN081: On 17/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN082 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN082: On 20/06/2020 Spot Bond | | | | 101.55638 | | 101.52926 | | | | 0.00 | 0 | 11,900,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 11,900,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 11,900,000 |
| ASN083: On 03/09/2020 Spot Bond | | | | 99.86612 | | 99.83904 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN084: On 25/09/2018 Spot Bond | | | | 101.59460 | | 101.57061 | | | | 0.00 | 0 | 0 |
| Total ASN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN086 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN086: On 01/10/2020 Spot Bond | | | | 125.23225 | | 126.02111 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN087 On 05/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN088 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN088 On 08/10/2018 Spot Bond | | | | 101.26764 | | 101.24318 | | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN090 On 16/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 21/10/2020 Spot Bond | | | | 101.03724 | | 101.01125 | | | | 0.00 | 0 | 400,000,000 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| ASN092 On 29/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN094 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN094 On 10/11/2020 Spot Bond | | | | 100.54664 | | 100.51956 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN096 On 20/12/2020 Spot Bond | | | | 72.43512 | | 72.42017 | | | | 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 | | | | 99.95116 | | 99.92667 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 20/12/2017 Spot Bond | | | | 101.86158 | | 101.83609 | | | | 0.00 | 0 | 0 |
| Total ASN112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN112 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN112 On 08/03/2021 Spot Bond | | | | 99.83073 | | 99.80621 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN113 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 |
| ASN114 On 10/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN115 On 27/01/2018 Spot Bond | | | | 100.82030 | | 100.79518 | | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN119 On 20/12/2020 Spot Bond | | | | 102.36113 | | 102.32855 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/03/2019 Spot Bond | | | | 101.82735 | | 101.80234 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN125 On 24/02/2019 Spot Bond | | | | 100.18252 | | 100.15448 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN128 On 24/02/2019 Spot Bond | | | | 100.18909 | | 100.16126 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN129 On 24/02/2019 Spot Bond | | | | 100.17973 | | 100.15210 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN130 On 03/03/2019 Spot Bond | | | | 99.87959 | | 99.85518 | | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN131 On 03/03/2019 Spot Bond | | | | 99.88059 | | 99.85637 | | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN132 On 20/12/2020 Spot Bond | | | | 102.34154 | | 102.30924 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 05/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN135 On 31/12/2018 Spot Bond | | | | 84.87000 | | 84.87000 | | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN136 On 31/01/2022 Spot Bond | | | 3.66000 | 140.82385 | 3.63000 | 140.94192 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | | | | 84.87277 | | 84.87000 | | | | 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 | | | | 101.81257 | | 101.78778 | | | | 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 | | | | 104.34751 | | 104.32317 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 28/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 20/06/2021 Spot Bond | | | | 58.51370 | | 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 | | | | 100.69550 | | 100.66964 | | | | 0.00 | 0 | 800,000,000 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| ASN14(On 04/05/2021 Spot Bond | | | | 100.69550 | | 100.66964 | | | | 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 | | | 3.70500 | 140.55243 | 3.67500 | 140.67004 | | | | 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 | | | | 108.06004 | | 107.94314 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15(On 04/05/2021 Spot Bond | | | | 99.95012 | | 99.92509 | | | | 0.00 | 0 | 200,000,000 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| ASN15(On 31/03/2031 Spot Bond | | | 4.00000 | 158.72618 | 4.00000 | 158.65361 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN154 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN156 On 06/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN157 On 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 |
| ASN159 On 08/08/2021 Spot Bond | | | | 100.61133 | | 100.58381 | | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN160 On 19/08/2021 Spot Bond | | | | 100.31126 | | 100.28343 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN161 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 |
| ASN163 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 |
| ASN164 On 20/06/2021 Spot Bond | | | | 101.96929 | | 101.94228 | | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN165 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 |
| ASN172 On 30/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN173 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN173 On 02/12/2019 Spot Bond | | | | 99.95342 | | 99.93000 | | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN174 On 21/12/2021 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 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 |
| ASN17 On 25/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN179 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18 On 20/06/2022 Spot Bond | | | | 101.78856 | | 101.76018 | | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18 On 11/10/2017 Spot Bond | | | | 101.13042 | | 101.10768 | | | | 0.00 | 0 | 0 |
| Total ASN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN184 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38 On 20/12/2017 Spot Bond | | | 100.00000 | 65.58471 | 100.00000 | 65.42583 | | | | 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 | 65.64283 | 100.00000 | 65.48380 | | | | 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 | 65.38132 | 100.00000 | 65.22293 | | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN50 On 16/03/2018 Spot Bond | | | 100.00000 | 65.96944 | 100.00000 | 65.80963 | | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75 On 20/09/2020 Spot Bond | | | 100.00000 | 6.54655 | 100.00000 | 6.53069 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN89 On 02/10/2018 Spot Bond | | | 100.00000 | 44.20739 | 100.00000 | 44.09912 | | | | 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 | | | | 101.84326 | | 101.82040 | | | | 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 | | | 8.83500 | 102.77478 | 8.83000 | 102.75675 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BAW11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | 99.61972 | | 99.59625 | | | | 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 | 32.30453 | 100.00000 | 32.22627 | | | | 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 | | | | 99.58360 | | 99.55972 | | | | 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 | | | 9.47000 | 100.13556 | 9.46000 | 100.13948 | | | | 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 | | | 9.61000 | 100.50029 | 9.60000 | 100.51227 | | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 101.67394 | 9.30000 | 101.64883 | | | | 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 | | | | 99.61639 | | 99.59175 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW23 On 15/10/2017 Spot Bond | | | 100.00000 | 88.99756 | 100.00000 | 88.78049 | | | | 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 | | | | 102.09660 | | 102.07237 | | | | 0.00 | 0 | 0 |
| Total BAW24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW25 On 08/05/2020 Spot Bond | | | | 100.56163 | | 100.53523 | | | | 0.00 | 0 | 0 |
| Total BAW25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 14.95384 | 100.00000 | 14.90715 | | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 13.09387 | 100.00000 | 13.05299 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 102.07739 | | 102.05421 | | | | 0.00 | 0 | 0 |
| Total BAW3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW3 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW8 On 02/10/2017 Spot Bond | | | 9.18500 | 101.79365 | 9.17000 | 101.77389 | | | | 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 | | | 12.04583 | 101.80781 | 12.03367 | 101.78159 | | | | 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 | | | 12.07039 | 101.62216 | 12.07248 | 101.58888 | | | | 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 | | | 9.43500 | 101.98166 | 9.42000 | 101.95679 | | | | 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 | | | | 100.29168 | | 100.29168 | | | | 0.00 | 0 | 0 |
| Total BAYA25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | 11.88500 | 101.17193 | 11.87000 | 101.14422 | | | | 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 |
| BAYA31 On 31/12/2018 Spot Bond | | | | 101.95801 | | 101.92638 | | | | 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 | | | 11.33500 | 102.97801 | 11.33000 | 102.95159 | | | | 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 | | | | 101.90801 | | 101.87722 | | | | 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 | | | | 101.94934 | | 101.91785 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 101.26756 | | 101.23396 | | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 99.24830 | | 99.24830 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 30/09/2018 Spot Bond | | | | 100.89744 | | 100.86398 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 99.82821 | | 99.82821 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 101.94968 | | 101.91820 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 31/03/2019 Spot Bond | | | | 101.94979 | | 101.91830 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | 102.06305 | | 102.02864 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA51 On 31/03/2019 Spot Bond | | | | 102.09035 | | 102.05651 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA52 On 30/09/2017 Spot Bond | | | | 101.65990 | | 101.63325 | | | | 0.00 | 0 | 0 |
| Total BAYA53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA53 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA53 On 30/09/2019 Spot Bond | | | | 102.09048 | | 102.05664 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA54 On 31/03/2018 Spot Bond | | | | 101.97994 | | 101.95456 | | | | 0.00 | 0 | 0 |
| Total BAYA55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA55 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA55 On 31/03/2020 Spot Bond | | | | 101.89459 | | 101.86244 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA56 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 31/03/2022 Spot Bond | | | | 102.05183 | | 102.01692 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 30/06/2019 Spot Bond | | | | 102.48677 | | 102.44628 | | | | 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 | | | | 102.48658 | | 102.44609 | | | | 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 | | | | 102.48667 | | 102.44618 | | | | 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 | | | | 107.90810 | | 107.87090 | | | | 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 | | | | 102.19761 | | 102.16198 | | | | 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 | 21.70556 | 100.00000 | 21.65241 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 19.75451 | 100.00000 | 19.70612 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3U On 30/06/2035 Spot Bond | | | 100.00000 | 12.19414 | 100.00000 | 12.16428 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4U On 30/06/2035 Spot Bond | | | 100.00000 | 12.20390 | 100.00000 | 12.17433 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5U On 30/06/2035 Spot Bond | | | 100.00000 | 14.74330 | 100.00000 | 14.70719 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6U On 30/06/2035 Spot Bond | | | 100.00000 | 12.77482 | 100.00000 | 12.74353 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC120L On 02/08/2017 Spot Bond | | | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | | 0.00 | 0 | 0 |
| Total BC120U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC120U | | | | | | | | | | 0.00 | 0 | 0 |
| BC121L On 24/11/2017 Spot Bond | | | 100.00000 | 70.13792 | 100.00000 | 70.00875 | | | | 0.00 | 0 | 0 |
| Total BC121U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC121U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ06 On 07/07/2017 Spot Bond | | | | 101.25274 | | 101.23003 | | | | 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 | | | | 100.84456 | | 100.82057 | | | | 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 | | | | 101.20535 | | 101.18109 | | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ11 On 14/11/2017 Spot Bond | | | | 100.38137 | | 100.35634 | | | | 0.00 | 0 | 0 |
| Total BCJ11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ11 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ12 On 23/03/2018 Spot Bond | | | 8.65000 | 101.60046 | 8.65000 | 101.57708 | | | | 0.00 | 0 | 0 |
| Total BCJ12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ12 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ13 On 20/04/2018 Spot Bond | | | | 100.94575 | | 100.92213 | | | | 0.00 | 0 | 0 |
| Total BCJ13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ13 | | | | | | | | | | 0.00 | 0 | 0 |
| BCP3U On 30/06/2019 Spot Bond | | | 100.00000 | 21.42815 | 100.00000 | 21.37624 | | | | 0.00 | 0 | 0 |
| Total BCP3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP3U | | | | | | | | | | 0.00 | 0 | 0 |
| BCP4U On 30/06/2019 Spot Bond | | | 100.00000 | 21.42815 | 100.00000 | 21.37624 | | | | 0.00 | 0 | 0 |
| Total BCP4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCP4U | | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 31/12/2018 Spot Bond | | | 2.72000 | 201.45288 | 2.68000 | 201.49020 | | | | 0.00 | 0 | 0 |
| Total BD0202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0202 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0202 On 28/04/2028 Spot Bond | | | 8.51000 | 180.90359 | 8.52000 | 180.67318 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BD0205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0205 On 02/03/2028 Spot Bond | | | 8.51000 | 181.38678 | 8.52000 | 181.15800 | | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.89500 | 95.60481 | 8.90500 | 95.51574 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD311E On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BD311E SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD311E | | | | | | | | | | 0.00 | 0 | 0 |
| BEER02 On 28/03/2018 Spot Bond | | | 7.98500 | 100.54878 | 7.98000 | 100.53130 | | | | 0.00 | 0 | 0 |
| Total BEER02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BEER02 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 8.75183 | 100.00000 | 8.73063 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A8U On 21/11/2032 Spot Bond | | | 100.00000 | 7.57360 | 100.00000 | 7.55525 | | | | 0.00 | 0 | 0 |
| Total BG1A8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A8U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1B2U On 23/11/2032 Spot Bond | | | 100.00000 | 7.57360 | 100.00000 | 7.55525 | | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1C2U On 21/11/2032 Spot Bond | | | 100.00000 | 8.03465 | 100.00000 | 8.01518 | | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2U On 21/11/2032 Spot Bond | | | 100.00000 | 0.00013 | 100.00000 | 0.00013 | | | | 0.00 | 0 | 0 |
| Total BG1D2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2U On 21/11/2032 Spot Bond | | | 100.00000 | 10.74970 | 100.00000 | 10.72367 | | | | 0.00 | 0 | 0 |
| Total BG1E2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2U On 21/11/2032 Spot Bond | | | 100.00000 | 14.84790 | 100.00000 | 14.81194 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG42C On 15/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BG42C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG42C | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2024 Spot Bond | | | | 101.00194 | | 100.97134 | | | | 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 | | | 10.41000 | 101.24932 | 10.40000 | 101.24283 | | | | 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 | | | | 102.92104 | | 102.89236 | | | | 0.00 | 0 | 220,000,000 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 220,000,000 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 220,000,000 |
| BGL04 On 05/02/2025 Spot Bond | | | 10.41000 | 102.33898 | 10.40000 | 102.33311 | | | | 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 | | | 10.93000 | 103.84693 | 10.92000 | 103.84399 | | | | 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 | | | | 100.82027 | | 100.79274 | | | | 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 | | | 11.55500 | 103.79918 | 11.55000 | 103.78694 | | | | 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 | | | | 99.85786 | | 99.82918 | | | | 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 | | | 10.93000 | 103.20028 | 10.92000 | 103.19801 | | | | 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 | | | | 100.79272 | | 100.76208 | | | | 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 | | | 11.31000 | 104.33330 | 11.30000 | 104.33388 | | | | 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 | | | | 101.96824 | | 101.93629 | | | | 0.00 | 0 | 50,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|--------------------|----------------------|
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For BGL12 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 11.35000 | 104.48355 | 11.34000 | 104.48485 | | | | 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 | | | | 100.85453 | | 100.82383 | | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL15 On 17/03/2022 Spot Bond | | | | 102.32487 | | 102.29454 | | | | 0.00 | 0 | 0 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL16 On 25/05/2022 Spot Bond | | | | 100.21595 | | 100.18287 | | | | 0.00 | 0 | 0 |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR04 On 28/02/2018 Spot Bond | | | | 102.20548 | | 102.18151 | | | | 0.00 | 0 | 0 |
| Total BGR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR04 | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.24063 | | 100.21480 | | | | 0.00 | 0 | 0 |
| Total BID04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID04 | | | | | | | | | | 0.00 | 0 | 0 |
| BID05 On 26/06/2019 Spot Bond | | | | 100.62352 | | 100.72145 | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total For BID05 | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| BID06 On 30/06/2019 Spot Bond | | | 8.73500 | 103.90865 | 8.73000 | 103.89362 | | | 873,500,000,000.00 | | 100,000,000 | 2,250,000,000 |
| Total BID06 SPOT | | | | | | | | | 873,500,000,000.00 | | 100,000,000 | 2,250,000,000 |
| Total For BID06 | | | | | | | | | 873,500,000,000.00 | | 100,000,000 | 2,250,000,000 |
| BLG1A6 On 21/11/2032 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BLG1A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BLG1A6 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF01 On 22/03/2018 Spot Bond | | | | 101.60049 | | 101.57808 | | | | 0.00 | 0 | 0 |
| Total BPPF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF01 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF02 On 22/03/2020 Spot Bond | | | | 101.73387 | | 101.70953 | | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 103.82141 | | 103.79278 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC167 On 02/06/2017 Spot Bond | | | | 99.95796 | | 99.93694 | | | | 0.00 | 0 | 0 |
| Total BTC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC167 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC168 On 06/06/2017 Spot Bond | | | | 99.87389 | | 99.85288 | | | | 0.00 | 0 | 0 |
| Total BTC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC168 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC169 On 07/06/2017 Spot Bond | | | | 99.85297 | | 99.83196 | | | | 0.00 | 0 | 0 |
| Total BTC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC169 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC170 On 14/06/2017 Spot Bond | | | | 102.03535 | | 101.98446 | | | | 0.00 | 0 | 0 |
| Total BTC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC170 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC171 On 30/06/2017 Spot Bond | | | | 99.36849 | | 99.34744 | | | | 0.00 | 0 | 0 |
| Total BTC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC171 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC172 On 07/07/2017 Spot Bond | | | | 99.21806 | | 99.19693 | | | | 0.00 | 0 | 0 |
| Total BTC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC172 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC173 On 12/07/2017 Spot Bond | | | | 99.11538 | | 99.09431 | | | | 0.00 | 0 | 0 |
| Total BTC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC173 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC174 On 07/08/2017 Spot Bond | | | | 98.57135 | | 98.55034 | | | | 0.00 | 0 | 0 |
| Total BTC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC174 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC175 On 07/08/2017 Spot Bond | | | | 98.56884 | | 98.54779 | | | | 0.00 | 0 | 0 |
| Total BTC175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC175 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC176 On 17/08/2017 Spot Bond | | | | 98.36077 | | 98.33975 | | | | 0.00 | 0 | 0 |
| Total BTC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC176 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC177 On 22/08/2017 Spot Bond | | | | 98.26007 | | 98.23910 | | | | 0.00 | 0 | 0 |
| Total BTC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC177 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 101.64424 | | 101.61945 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 101.69720 | | 101.67158 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1: On 19/11/2018 Spot Bond | | | | 100.30487 | | 100.27758 | | | | 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 | | | | 100.54945 | | 100.52224 | | | | 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 | | | | 100.56352 | | 100.53564 | | | | 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 | 13.01334 | 100.00000 | 12.98147 | | | | 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 | 13.01334 | 100.00000 | 12.98147 | | | | 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 | 13.04731 | 100.00000 | 13.01536 | | | | 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 | 13.04731 | 100.00000 | 13.01536 | | | | 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 | 45.94727 | 100.00000 | 45.83475 | | | | 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 | 20.04944 | 100.00000 | 20.00034 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL12 On 06/09/2018 Spot Bond | | | 15.03500 | 98.45051 | 15.03000 | 98.41717 | | | | 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 | | | | 102.08322 | | 102.05156 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CBL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 12.83500 | 101.87689 | 12.83000 | 101.84913 | | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | 99.75880 | | 99.72356 | | | | 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 | | | 12.33500 | 100.49898 | 12.33000 | 100.47514 | | | | 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 | | | | 101.97055 | | 101.93764 | | | | 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 | | | 9.63000 | 97.73769 | 9.62000 | 97.73733 | | | | 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 | | | | 100.35485 | | 100.32604 | | | | 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 | | | | 100.80038 | | 100.77215 | | | | 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 | | | | 100.58573 | | 100.55827 | | | | 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 | | | 9.93000 | 104.50447 | 9.92000 | 104.50966 | | | | 0.00 | 0 | 0 |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL27 On 12/05/2020 Spot Bond | | | | 100.49350 | | 100.46616 | | | | 0.00 | 0 | 0 |
| Total CBL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL27 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.31500 | 115.45407 | 10.32500 | 115.37506 | | | | 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 | | | 10.31500 | 111.80598 | 10.32500 | 111.72388 | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.39000 | 106.34540 | 10.40000 | 106.26219 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 13/02/2018 Spot Bond | | | | 102.39791 | | 102.37008 | | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 108.33270 | 10.00000 | 108.30440 | | | | 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 | | | | 101.28103 | | 101.25011 | | | | 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 | | | | 102.06746 | | 102.03826 | | | | 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 | | | | 101.13000 | | 101.09924 | | | | 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 | 54.66520 | 100.00000 | 54.53277 | | | | 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 | 46.02153 | 100.00000 | 45.91004 | | | | 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 | 45.02300 | 100.00000 | 44.91274 | | | | 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 | | | | 101.60283 | | 101.57032 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | 100.72184 | | 100.68949 | | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | 102.26878 | | 102.23492 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | 102.02413 | | 101.99338 | | | | 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 | | | | 101.61765 | | 101.59327 | | | | 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 | | | | 100.18619 | | 100.05407 | | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR28 On 08/02/2018 Spot Bond | | | | 100.58000 | | 100.55386 | | | | 0.00 | 0 | 0 |
| Total CGR28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR28 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | 100.74308 | | 100.70978 | | | | 0.00 | 0 | 0 |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG03 On 30/06/2017 Spot Bond | | | | 101.70175 | | 101.67441 | | | | 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 | | | | 101.75934 | | 101.73104 | | | | 0.00 | 0 | 500,000,000 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| CIG05 On 30/06/2019 Spot Bond | | | | 101.82572 | | 101.79631 | | | | 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 | | | | 100.05329 | | 100.02672 | | | | 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 | | | | 101.69649 | | 101.66941 | | | | 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 | 27.46257 | 100.00000 | 27.39604 | | | | 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 | | | | 100.83351 | | 100.80432 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CIG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG10 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG11 On 29/07/2020 Spot Bond | | | | 100.85448 | | 100.82456 | | | | 0.00 | 0 | 0 |
| Total CIG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG11 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG12 On 29/07/2021 Spot Bond | | | | 100.88807 | | 100.85698 | | | | 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 |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 104.17144 | 10.11000 | 104.14307 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 138.91532 | 3.14000 | 138.85494 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 13/09/2021 Spot Bond | | | 3.63000 | 135.56308 | 3.60000 | 135.66310 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 13.50000 | 96.20769 | 13.50000 | 96.17297 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 On 24/02/2019 Spot Bond | | | 9.35000 | 102.45295 | 9.35000 | 102.42708 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 9.26500 | 102.33732 | 9.26000 | 102.32040 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN269 On 20/06/2017 Spot Bond | | | | 102.24991 | | 102.22493 | | | | 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 | | | | 101.83221 | | 101.80777 | | | | 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 | | | | 101.81257 | | 101.78778 | | | | 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 | | | | 101.83057 | | 101.80605 | | | | 0.00 | 0 | 0 |
| Total CLN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN274 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN278 On 20/06/2017 Spot Bond | | | | 101.83266 | | 101.80849 | | | | 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 | | | | 99.84211 | | 99.81919 | | | | 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 | | | | 100.56902 | | 100.54278 | | | | 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 | | | | 100.07241 | | 100.04922 | | | | 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 | | | | 101.84576 | | 101.81822 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN290 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN290 On 26/06/2017 Spot Bond | | | | 101.83868 | | 101.81087 | | | | 0.00 | 0 | 0 |
| Total CLN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN291 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN291 On 26/06/2017 Spot Bond | | | | 101.95230 | | 101.92979 | | | | 0.00 | 0 | 0 |
| Total CLN292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 30/06/2017 Spot Bond | | | | 101.71261 | | 101.68481 | | | | 0.00 | 0 | 0 |
| Total CLN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN293 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN293 On 26/06/2017 Spot Bond | | | | 101.82100 | | 101.79347 | | | | 0.00 | 0 | 0 |
| Total CLN294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN294 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN294 On 30/06/2017 Spot Bond | | | | 101.74600 | | 101.71809 | | | | 0.00 | 0 | 0 |
| Total CLN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN295 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN295 On 20/12/2017 Spot Bond | | | | 102.04204 | | 102.01400 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 30/06/2017 Spot Bond | | | | 101.73635 | | 101.70854 | | | | 0.00 | 0 | 0 |
| Total CLN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN297 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN297 On 30/06/2017 Spot Bond | | | | 101.76247 | | 101.73552 | | | | 0.00 | 0 | 0 |
| Total CLN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN298 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN298 On 30/06/2017 Spot Bond | | | | 101.75048 | | 101.72272 | | | | 0.00 | 0 | 0 |
| Total CLN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN299 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN300 On 20/12/2017 Spot Bond | | | | 154.78922 | | 154.78922 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 102.28642 | | 102.26000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | 155.36166 | | 155.36166 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 154.09803 | | 154.09803 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 154.94219 | | 154.94219 | | | | 0.00 | 0 | 0 |
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN305 On 14/11/2022 Spot Bond | | | | 100.44864 | | 100.41937 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | 10.79500 | 95.35687 | 10.79000 | 95.34920 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 20/03/2023 Spot Bond | | | 11.31500 | 96.72085 | 11.31000 | 96.71212 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 30/06/2017 Spot Bond | | | | 101.68310 | | 101.65645 | | | | 0.00 | 0 | 0 |
| Total CLN316 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN316 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN316 On 20/03/2023 Spot Bond | | | | 102.07144 | | 102.04298 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | 100.44007 | | 100.41135 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 24/07/2017 Spot Bond | | | | 100.96042 | | 100.93429 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 30/04/2018 Spot Bond | | | | 100.81767 | | 100.78903 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | 8.80500 | 100.72850 | 8.80500 | 100.70492 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 24/07/2017 Spot Bond | | | | 100.96842 | | 100.94207 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN323 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN324 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN324 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 101.92442 | | 101.89805 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | 101.95385 | | 101.92706 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2023 Spot Bond | | | | 102.06744 | | 102.03903 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2018 Spot Bond | | | | 102.15308 | | 102.12652 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 102.12646 | | 102.09722 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 30/06/2017 Spot Bond | | | | 101.68310 | | 101.65645 | | | | 0.00 | 0 | 0 |
| Total CLN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN335 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN335 On 20/09/2018 Spot Bond | | | | 133.42329 | | 133.42329 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 28/07/2017 Spot Bond | | | | 100.87445 | | 100.84761 | | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 20/12/2018 Spot Bond | | | | 103.16000 | | 103.12880 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 30/06/2017 Spot Bond | | | | 101.69153 | | 101.66473 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN341 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN341 On 20/12/2023 Spot Bond | | | | 102.20459 | | 102.17423 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2018 Spot Bond | | | | 101.75365 | | 101.72969 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2023 Spot Bond | | | | 101.09045 | | 101.06242 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 28/07/2017 Spot Bond | | | | 100.86733 | | 100.84071 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN346 On 30/06/2017 Spot Bond | | | | 101.64940 | | 101.62330 | | | | 0.00 | 0 | 0 |
| Total CLN349 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN349 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN349 On 28/10/2018 Spot Bond | | | | 100.82172 | | 100.79649 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 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 |
| CLN353 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 |
| CLN354 On 30/04/2018 Spot Bond | | | | 100.76292 | | 100.73618 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN358 On 24/07/2017 Spot Bond | | | | 100.95542 | | 100.92943 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN359 On 20/03/2019 Spot Bond | | | | 101.71053 | | 101.68718 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2024 Spot Bond | | | 9.97500 | 104.82568 | 9.97000 | 104.82269 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | | 101.84286 | | 101.81764 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 06/08/2023 Spot Bond | | | | 100.69811 | | 100.66690 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 20/03/2024 Spot Bond | | | 12.11500 | 106.42706 | 12.11000 | 106.41640 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | 100.72277 | | 100.69048 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | 12.14500 | 106.41311 | 12.14000 | 106.40014 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 26/07/2022 Spot Bond | | | 10.02000 | 108.02781 | 10.02000 | 107.99863 | | | | 0.00 | 0 | 0 |
| Total CLN368 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN368 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN368 On 06/08/2023 Spot Bond | | | | 98.97552 | | 98.94247 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 26/07/2022 Spot Bond | | | | 100.95132 | | 100.92386 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | 84.17710 | | 84.14031 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/09/2023 Spot Bond | | | | 101.81831 | | 101.79343 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 101.85166 | | 101.82630 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/06/2019 Spot Bond | | | | 101.85182 | | 101.82647 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 30/06/2017 Spot Bond | | | | 101.74543 | | 101.71775 | | | | 0.00 | 0 | 0 |
| Total CLN375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN375 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 20/03/2021 Spot Bond | | | 9.33000 | 103.63428 | 9.32000 | 103.64041 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 30/06/2017 Spot Bond | | | | 101.49173 | | 101.46735 | | | | 0.00 | 0 | 0 |
| Total CLN377 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN377 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 20/06/2019 Spot Bond | | | | 102.01858 | | 101.99088 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/03/2024 Spot Bond | | | 10.98000 | 100.00672 | 10.98000 | 99.97767 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/09/2024 Spot Bond | | | 11.00000 | 102.11717 | 11.00000 | 102.08747 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/03/2021 Spot Bond | | | | 102.04756 | | 102.01943 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 22/07/2017 Spot Bond | | | | 100.91041 | | 100.88565 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 20/09/2024 Spot Bond | | | 11.90500 | 102.93609 | 11.90000 | 102.92782 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | 102.22012 | | 102.18954 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | 101.85153 | | 101.82618 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | 101.00301 | | 100.97406 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2019 Spot Bond | | | | 101.95964 | | 101.93277 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN389 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN389 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN389 On 20/12/2019 Spot Bond | | | | 86.30848 | | 86.30848 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | 101.86146 | | 101.83597 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 02/03/2018 Spot Bond | | | | 99.95434 | | 99.93133 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 20/03/2020 Spot Bond | | | | 101.99893 | | 101.97150 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | 102.98425 | | 102.95049 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | 100.42636 | | 100.39850 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.42422 | | 100.39649 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 20/06/2020 Spot Bond | | | | 101.86135 | | 101.83586 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN401 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 30/06/2017 Spot Bond | | | | 101.63348 | | 101.61019 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN402 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN402 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN402 On 30/06/2017 Spot Bond | | | | 101.58199 | | 101.55699 | | | | 0.00 | 0 | 0 |
| Total CLN403 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN403 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN403 On 21/02/2018 Spot Bond | | | | 100.28379 | | 100.25063 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 20/06/2020 Spot Bond | | | | 98.25758 | | 98.25758 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 101.87116 | | 101.84553 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 18/07/2020 Spot Bond | | | | 101.29018 | | 101.26021 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 20/09/2020 Spot Bond | | | | 102.04762 | | 102.01950 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 102.05742 | | 102.02916 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 18/07/2020 Spot Bond | | | | 101.29597 | | 101.26587 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 20/09/2020 Spot Bond | | | | 102.02802 | | 102.00017 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 102.40024 | | 102.36710 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 102.12601 | | 102.09677 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | 101.37131 | | 101.33943 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 20/09/2020 Spot Bond | | | 4.00000 | 112.57574 | 4.00000 | 112.57574 | | | | 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 | | | | 102.03765 | | 102.00848 | | | | 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 | | | | 102.22402 | | 102.19339 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 18/04/2028 Spot Bond | | | 7.01000 | 47.84080 | 7.01000 | 47.83192 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | 102.24361 | | 102.21270 | | | | 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 | | | | 110.54730 | | 110.54730 | | | | 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 | | | | 106.51000 | | 106.51000 | | | | 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 | | | | 107.56110 | | 107.56110 | | | | 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 | | | | 105.13259 | | 105.10571 | | | | 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 | | | | 107.33250 | | 107.33250 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 20/12/2018 Spot Bond | | | | 104.26378 | | 104.23835 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 15/11/2020 Spot Bond | | | | 100.43907 | | 100.41027 | | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 20/12/2020 Spot Bond | | | | 102.63518 | | 102.59870 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | 113.65246 | | 113.65246 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 116.14307 | | 116.14307 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | 115.25712 | | 115.25712 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | 121.52148 | | 121.52148 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | 114.44471 | | 114.44471 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 30/06/2017 Spot Bond | | | | 101.58914 | | 101.56604 | | | | 0.00 | 0 | 0 |
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN435 On 20/12/2020 Spot Bond | | | | 102.03785 | | 102.00987 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | 101.94964 | | 101.92290 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 03/02/2021 Spot Bond | | | | 100.76531 | | 100.73729 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | 115.41678 | | 115.41678 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | 103.61184 | | 103.56136 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 07/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN442 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN442 On 23/05/2021 Spot Bond | | | | 100.22572 | | 100.19560 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 9.93000 | 104.77217 | 9.92000 | 104.77776 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 20/06/2017 Spot Bond | | | | 101.34908 | | 101.32832 | | | | 0.00 | 0 | 0 |
| Total CLN446 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN446 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN446 On 20/06/2017 Spot Bond | | | | 101.44383 | | 101.42389 | | | | 0.00 | 0 | 0 |
| Total CLN447 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN447 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN447 On 20/06/2017 Spot Bond | | | | 101.38270 | | 101.36223 | | | | 0.00 | 0 | 0 |
| Total CLN448 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN448 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN448 On 20/09/2017 Spot Bond | | | | 101.39381 | | 101.37419 | | | | 0.00 | 0 | 0 |
| Total CLN449 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN449 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN449 On 20/06/2017 Spot Bond | | | | 101.44078 | | 101.42049 | | | | 0.00 | 0 | 0 |
| Total CLN450 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN450 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN450 On 20/06/2017 Spot Bond | | | | 101.37424 | | 101.35490 | | | | 0.00 | 0 | 0 |
| Total CLN451 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN451 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN451 On 31/01/2022 Spot Bond | | | 4.33000 | 136.84478 | 4.30000 | 136.95621 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2025 Spot Bond | | | 6.16000 | 98.92463 | 6.13000 | 99.07475 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 5.80000 | 101.37060 | 5.77000 | 101.52611 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 04/05/2021 Spot Bond | | | | 100.19571 | | 100.16579 | | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN455 On 20/12/2021 Spot Bond | | | | 102.28687 | | 102.25535 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 17/11/2021 Spot Bond | | | | 100.37425 | | 100.34604 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 29/11/2021 Spot Bond | | | | 100.04948 | | 100.02465 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 20/06/2017 Spot Bond | | | | 101.56403 | | 101.54197 | | | | 0.00 | 0 | 0 |
| Total CLN459 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN459 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN459 On 29/11/2021 Spot Bond | | | | 100.04896 | | 100.02439 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN460 On 15/02/2022 Spot Bond | | | | 100.46815 | | 100.43751 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 16/02/2022 Spot Bond | | | 10.50000 | 105.14423 | 10.49000 | 105.15147 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN462 On 23/02/2018 Spot Bond | | | | 100.20287 | | 100.17564 | | | | 0.00 | 0 | 0 |
| Total CLN463 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN463 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN463 On 13/03/2022 Spot Bond | | | 9.72500 | 103.33281 | 9.72000 | 103.32509 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 14/03/2020 Spot Bond | | | | 101.94213 | | 101.91763 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 21/02/2024 Spot Bond | | | | 100.24650 | | 100.21748 | | | | 0.00 | 0 | 0 |
| Total CLN466 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN466 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN466 On 27/03/2020 Spot Bond | | | | 101.54277 | | 101.51882 | | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN467 On 28/03/2020 Spot Bond | | | | 101.57326 | | 101.54846 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2022 Spot Bond | | | | 101.11899 | | 101.09322 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 07/05/2018 Spot Bond | | | | 100.62600 | | 100.60100 | | | | 0.00 | 0 | 0 |
| Total CLN470 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN470 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN470 On 17/05/2019 Spot Bond | | | | 100.46525 | | 100.43903 | | | | 0.00 | 0 | 0 |
| Total CLN471 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN471 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN471 On 19/11/2022 Spot Bond | | | | 100.40134 | | 100.37057 | | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 207.99008 | | 208.09084 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 8.89500 | 95.60481 | 8.90500 | 95.51574 | | | | 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 | | | 8.51000 | 180.90359 | 8.52000 | 180.67318 | | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 8.51000 | 181.38678 | 8.52000 | 181.15800 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/06/2017 Spot Bond | | | | 101.86164 | | 101.83615 | | | | 0.00 | 0 | 0 |
| Total CLNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 10/07/2017 Spot Bond | | | | 101.37126 | | 101.34474 | | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 20/06/2017 Spot Bond | | | | 101.88126 | | 101.85550 | | | | 0.00 | 0 | 0 |
| Total CLNF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF09 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 24/07/2017 Spot Bond | | | | 100.96042 | | 100.93429 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/03/2018 Spot Bond | | | | 101.73607 | | 101.71236 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 101.81256 | | 101.78777 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 102.26905 | | 102.24501 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/09/2019 Spot Bond | | | | 101.81250 | | 101.78771 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2020 Spot Bond | | | | 101.88096 | | 101.85520 | | | | 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 | | | | 100.38041 | | 100.44737 | | | | 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 | | | | 101.18669 | | 101.15923 | | | | 0.00 | 0 | 0 |
| Total COH002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH002 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 8.53500 | 100.32160 | 8.52000 | 100.31292 | | | | 0.00 | 0 | 900,000,000 |

| 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 COJ04 SPOT | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For COJ04 | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 9.25500 | 113.21156 | 9.24500 | 113.23261 | | | | 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 | | | 9.54000 | 105.87876 | 9.53000 | 105.88412 | | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ08 On 22/06/2026 Spot Bond | | | 10.49000 | 110.57589 | 10.50000 | 110.48510 | | | | 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 | | | 9.86500 | 101.32426 | 9.86000 | 101.32263 | | | | 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 | | | 10.04000 | 97.38333 | 10.03500 | 97.37844 | | | | 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 | | | 11.22000 | 95.27907 | 11.23000 | 95.19158 | | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.24000 | 88.78619 | 11.25000 | 88.70216 | | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL01L On 12/12/2019 Spot Bond | | | 100.00000 | 19.06735 | 100.00000 | 19.02116 | | | | 0.00 | 0 | 0 |
| Total CPL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL01U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL021 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL021 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL022 On 23/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL022 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL024 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CPL024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL024 | | | | | | | | | | 0.00 | 0 | 0 |
| CPL02L On 12/03/2020 Spot Bond | | | 100.00000 | 19.12284 | 100.00000 | 19.07652 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CPL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL03L On 12/12/2018 Spot Bond | | | 100.00000 | 32.97831 | 100.00000 | 32.89842 | | | | 0.00 | 0 | 0 |
| Total CPL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL03U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL05L On 30/10/2018 Spot Bond | | | 100.00000 | 41.13543 | 100.00000 | 41.03468 | | | | 0.00 | 0 | 0 |
| Total CPL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL05U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL06L On 30/11/2018 Spot Bond | | | 100.00000 | 38.15799 | 100.00000 | 32.05196 | | | | 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 | | | 11.30500 | 102.58386 | 11.29500 | 102.61686 | | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 0 |
| CS001 On 31/03/2018 Spot Bond | | | | 100.40015 | | 100.37558 | | | | 0.00 | 0 | 0 |
| Total CS001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS001 | | | | | | | | | | 0.00 | 0 | 0 |
| CS002 On 17/12/2020 Spot Bond | | | | 100.38453 | | 100.36062 | | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | 99.17491 | | 99.14736 | | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38L On 10/06/2018 Spot Bond | | | 100.00000 | 46.47905 | 100.00000 | 46.36645 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN39L On 10/06/2018 Spot Bond | | | 100.00000 | 39.97848 | 100.00000 | 39.88163 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40L On 10/06/2018 Spot Bond | | | 100.00000 | 44.95326 | 100.00000 | 46.94579 | | | | 0.00 | 0 | 0 |
| Total DEN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN40U | | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 8.21000 | 100.68956 | 8.19500 | 100.67243 | | | | 0.00 | 0 | 0 |
| Total DENG44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 6.86000 | 101.13016 | 6.86000 | 101.11158 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total DENG44/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44/R203 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 29/08/2017 Spot Bond | | | | 100.04580 | | 100.02289 | | | 0.00 | 0 | 0 |
| Total DENG64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG64 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 22/09/2017 Spot Bond | | | | 101.62816 | | 101.60452 | | | 0.00 | 0 | 0 |
| Total DENG65 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG65 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 29/08/2017 Spot Bond | | | | 100.04580 | | 100.02289 | | | 0.00 | 0 | 0 |
| Total DENG67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG67 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 29/08/2017 Spot Bond | | | | 100.04580 | | 100.02289 | | | 0.00 | 0 | 0 |
| Total DENG68 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG68 | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 29/08/2017 Spot Bond | | | | 97.97093 | | 97.94838 | | | 0.00 | 0 | 0 |
| Total DENG69 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG69 | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 101.33258 | | 101.30683 | | | 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 | 92.45149 | 100.00000 | 92.22265 | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 92.45149 | 100.00000 | 92.22265 | | | 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 | 86.22625 | 100.00000 | 86.02618 | | | 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 | | | | 102.35171 | | 102.31927 | | | 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 | | | | 101.43305 | | 101.39399 | | | 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 | | | | 70.32137 | | 70.25724 | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|--------------------|
| DV2021 On 18/06/2021 Spot Bond | | | 9.10000 | 103.82671 | 9.09000 | 103.83457 | | | 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 | | | 8.63000 | 104.85675 | 8.62000 | 104.85616 | | 853,603,656,000.00 | | 98,911,200 | 267,007,800 |
| Total DV22 SPOT | | | | | | | | 853,603,656,000.00 | | 98,911,200 | 267,007,800 |
| Total For DV22 | | | | | | | | 853,603,656,000.00 | | 98,911,200 | 267,007,800 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 22.41159 | 100.00000 | 22.36145 | | 0.00 | | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For DV22/R207 | | | | | | | | 0.00 | | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 9.55000 | 104.49441 | 9.54500 | 104.48949 | | 0.00 | | 0 | 208,400,000 |
| Total DV23 SPOT | | | | | | | | 0.00 | | 0 | 208,400,000 |
| Total For DV23 | | | | | | | | 0.00 | | 0 | 208,400,000 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 13.17057 | 100.00000 | 13.14109 | | 0.00 | | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 13.17057 | 100.00000 | 13.14109 | | 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 | | | 9.57500 | 103.26276 | 9.57000 | 103.26056 | | 0.00 | | 0 | 0 |
| Total DV24 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For DV24 | | | | | | | | 0.00 | | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.70211 | 9.69000 | 102.67527 | | 0.00 | | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.70211 | 9.69000 | 102.67527 | | 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 | | | 10.81500 | 98.12614 | 10.82500 | 98.03422 | | 0.00 | | 0 | 0 |
| Total DV29 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For DV29 | | | | | | | | 0.00 | | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.81523 | 10.10000 | 102.78724 | | 0.00 | | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.81523 | 10.10000 | 102.78724 | | 0.00 | | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For DV29/R213 | | | | | | | | 0.00 | | 0 | 0 |
| DVC02 On 24/08/2017 Spot Bond | | | | 100.15293 | | 100.13135 | | 0.00 | | 0 | 0 |
| Total DVC027 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For DVC027 | | | | | | | | 0.00 | | 0 | 0 |
| DVC02 On 19/02/2018 Spot Bond | | | | 100.27751 | | 100.25250 | | 0.00 | | 0 | 0 |
| Total DVC028 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For DVC028 | | | | | | | | 0.00 | | 0 | 0 |
| DVC25 On 29/08/2017 Spot Bond | | | | 100.07850 | | 100.05783 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total DVC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC26 On 29/11/2017 Spot Bond | | | | 100.04247 | | 100.02126 | | | | 0.00 | 0 | 0 |
| Total DVC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC26 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | 101.40667 | | 101.38376 | | | | 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 | | | | 100.62072 | | 100.59881 | | | | 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 | | | | 100.04485 | | 100.02243 | | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20i On 28/03/2020 Spot Bond | | | | 101.52533 | | 101.50203 | | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | 100.04645 | | 100.02318 | | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | | 101.57766 | | 101.55354 | | | | 0.00 | 0 | 0 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 8.29000 | 118.67894 | 8.28000 | 118.68220 | | | | 0.00 | 0 | 109,333,000 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 109,333,000 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 109,333,000 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 24.23330 | 100.00000 | 24.17907 | | | | 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 | | | 9.02000 | 103.54245 | 9.01000 | 103.54208 | | | | 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 | | | 9.14000 | 104.36346 | 9.13000 | 104.37682 | | | | 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 | | | 9.51500 | 104.22004 | 9.51000 | 104.21867 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total ECN24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 3.51000 | 104.19831 | 3.49000 | 104.39613 | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| 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 | | | | 101.16739 | | 101.13156 | | | 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 | | | | 100.94599 | | 100.91695 | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | 0.00 | 0 | 0 |
| EFS0CI On 28/10/2023 Spot Bond | | | 100.00000 | 18.02534 | 100.00000 | 17.98119 | | | 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 | | | 3.11000 | 100.69153 | 3.11000 | 100.64779 | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 115.06255 | 2.25000 | 115.01528 | | | 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 | | | 3.08000 | 126.92562 | 3.08000 | 126.87079 | | | 0.00 | 0 | 0 |
| Total EL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 3.09000 | 113.69325 | 3.09000 | 113.64409 | | | 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 | | | 3.11000 | 113.48588 | 3.11000 | 113.43660 | | | 0.00 | 0 | 0 |
| Total EL30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL30 | | | | | | | | | 0.00 | 0 | 0 |
| EL31 On 02/06/2031 Spot Bond | | | 3.15000 | 104.13025 | 3.13000 | 104.33254 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36 On 31/01/2036 Spot Bond | | | 3.10000 | 101.38011 | 3.10000 | 101.33611 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/12 On 31/01/2036 Spot Bond | | | 2.25000 | 115.06255 | 2.25000 | 115.01528 | | | | 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 | | | 9.13000 | 107.41268 | 9.12000 | 107.41381 | | | | 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 | | | 9.21000 | 107.05954 | 9.20000 | 107.06565 | | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.29000 | 99.55331 | 10.30000 | 99.47785 | | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.60000 | 94.72869 | 10.61000 | 94.66448 | | | | 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 | | | 10.86500 | 100.41032 | 10.87500 | 100.34119 | | | | 0.00 | 0 | 2,333,333,100 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 2,333,333,100 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 2,333,333,100 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.39000 | 104.02311 | 10.40000 | 103.96382 | | | | 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 | | | | 100.04584 | | 100.02302 | | | | 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 | | | | 100.57776 | | 100.55183 | | | | 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 | | | | 100.29393 | | 100.26755 | | | | 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 | | | | 99.95361 | | 99.93032 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 12/09/2019 Spot Bond | | | | 102.09022 | | 102.06561 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 30/03/2018 Spot Bond | | | | 101.48060 | | 101.45725 | | | | 0.00 | 0 | 0 |
| Total EPF009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF009 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF009 On 07/11/2019 Spot Bond | | | | 100.58571 | | 100.55942 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 01/09/2018 Spot Bond | | | 100.00000 | 40.86077 | 100.00000 | 40.76179 | | | | 0.00 | 0 | 0 |
| Total EPF010U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010U On 01/09/2019 Spot Bond | | | 100.00000 | 16.73657 | 100.00000 | 16.69603 | | | | 0.00 | 0 | 0 |
| Total EPF020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF020 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF020 On 06/09/2017 Spot Bond | | | | 99.86798 | | 99.84564 | | | | 0.00 | 0 | 0 |
| Total EPFC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC27 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC27 On 06/11/2017 Spot Bond | | | | 100.54676 | | 100.52218 | | | | 0.00 | 0 | 0 |
| Total EPFC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC29 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC29 On 02/03/2018 Spot Bond | | | | 99.84818 | | 99.82586 | | | | 0.00 | 0 | 0 |
| Total EPFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC30 On 06/09/2017 Spot Bond | | | | 101.96151 | | 101.93870 | | | | 0.00 | 0 | 0 |
| Total EPFC31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC31 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC31 On 03/11/2017 Spot Bond | | | | 100.59164 | | 100.56967 | | | | 0.00 | 0 | 0 |
| Total EPFC32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC32 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 28/04/2019 Spot Bond | | | 100.00000 | 31.57544 | 100.00000 | 31.49811 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 97.44264 | | 97.41016 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 12.33500 | 98.29187 | 12.33000 | 98.26362 | | | | 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 | | | | 100.11359 | | 100.08564 | | | | 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 | 44.82228 | 100.00000 | 44.71250 | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | 100.00000 | 44.91893 | 100.00000 | 44.80891 | | | | 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 | | | | 100.35927 | | 100.33213 | | | | 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 | | | | 100.35858 | | 100.33303 | | | | 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 | | | | 100.37796 | | 100.34948 | | | | 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 | | | | 100.39535 | | 100.36715 | | | | 0.00 | 0 | 0 |
| Total ERS3C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C5 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-----------------------|---------------|
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ERSA14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.34637 | | 100.32018 | | | 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 | | | | 100.21676 | | 100.19061 | | | 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 | | | | 100.33320 | | 100.30796 | | | 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 | | | | 100.57473 | | 100.54903 | | | 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 | | | | 99.91705 | | 99.88953 | | | 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 | | | | 100.80258 | | 100.77630 | | | 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 | | | | 100.35553 | | 100.32866 | | | 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 | | | 8.17500 | 101.92323 | 8.17000 | 101.90518 | | 585,984,000,000.00 | 71,680,000 | 43,907,920,000 | |
| Total ES18 SPOT | | | | | | | | 585,984,000,000.00 | 71,680,000 | 43,907,920,000 | |
| Total For ES18 | | | | | | | | 585,984,000,000.00 | 71,680,000 | 43,907,920,000 | |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 101.01810 | 9.25000 | 100.99315 | | 0.00 | 0 | 0 | |
| Total ES18/R204 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES18/R204 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|-----------------------|
| ES23 On 25/01/2023 Spot Bond | | | 8.88500 | 108.32914 | 8.88000 | 108.32567 | | | 1,289,185,956,500.00 | 145,096,900 | 3,247,901,100 |
| Total ES23 SPOT | | | | | | | | | 1,289,185,956,500.00 | 145,096,900 | 3,247,901,100 |
| Total For ES23 | | | | | | | | | 1,289,185,956,500.00 | 145,096,900 | 3,247,901,100 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 103.45478 | 10.00000 | 103.42690 | | | 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 | | | 9.60000 | 90.97467 | 9.61000 | 90.89666 | | | 0.00 | 0 | 13,718,353,100 |
| Total ES26 SPOT | | | | | | | | | 0.00 | 0 | 13,718,353,100 |
| Total For ES26 | | | | | | | | | 0.00 | 0 | 13,718,353,100 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 101.24897 | 7.85000 | 101.22767 | | | 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 | | | 10.48500 | 78.46386 | 10.49000 | 78.41024 | | | 0.00 | 0 | 61,000,000,000 |
| Total ES33 SPOT | | | | | | | | | 0.00 | 0 | 61,000,000,000 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 61,000,000,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 101.55251 | 7.50000 | 101.53219 | | | 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 | | | 10.72500 | 81.61118 | 10.72500 | 81.58789 | | | 0.00 | 0 | 15,904,326,300 |
| Total ES42 SPOT | | | | | | | | | 0.00 | 0 | 15,904,326,300 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 15,904,326,300 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 100.82215 | 8.50000 | 100.79922 | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 |
| EXX02 On 19/05/2019 Spot Bond | | | | 98.63028 | | 98.60040 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | 101.82461 | | 101.79968 | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | 101.88329 | | 101.85752 | | | 0.00 | 0 | 0 |
| Total FBJ22Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | 0.00 | 0 | 0 |
| FIF01U On 01/11/2018 Spot Bond | | | 100.00000 | 41.65337 | 100.00000 | 41.55246 | | | 0.00 | 0 | 0 |
| Total FIF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF01U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| FIF02U On 01/11/2018 Spot Bond | | | 100.00000 | 41.73290 | 100.00000 | 41.63180 | | | | 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 | 41.83413 | 100.00000 | 41.73278 | | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2018 Spot Bond | | | 100.00000 | 41.93536 | 100.00000 | 41.83377 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 12.48148 | 100.00000 | 12.45125 | | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 9.90619 | 100.00000 | 9.88219 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.22864 | | 100.20164 | | | | 0.00 | 0 | 0 |
| Total FIFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB06 On 25/08/2017 Spot Bond | | | | 100.16796 | | 100.04243 | | | | 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 | | | | 100.04608 | | 100.02313 | | | | 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 | | 99.97636 | | | | 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 | | | | 101.64240 | | 101.61764 | | | | 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 | | | | 102.30603 | | 102.28154 | | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | 100.58379 | | 100.55759 | | | | 0.00 | 0 | 40,000,000 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 0 | 40,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| FIFB12 On 13/08/2020 Spot Bond | | | | 100.40938 | | 100.38259 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FMLA1I On 17/02/2039 Spot Bond | | | 100.00000 | 6.19445 | 100.00000 | 6.18218 | | | | 0.00 | 0 | 0 |
| Total FMLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FMLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 0.38800 | 100.00000 | 0.38706 | | | | 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 | 0.38800 | 100.00000 | 0.38706 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 11.33399 | 100.00000 | 11.30653 | | | | 0.00 | 0 | 0 |
| Total FR002U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FR002U | | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 11.04006 | 100.00000 | 11.01332 | | | | 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 | | | 9.13500 | 102.84694 | 9.13000 | 102.82879 | | | | 0.00 | 0 | 1,360,000,000 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 1,360,000,000 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 1,360,000,000 |
| FRB09 On 10/06/2017 Spot Bond | | | | 101.82295 | | 101.80181 | | | | 0.00 | 0 | 0 |
| Total FRB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB09 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FRB11 On 11/12/2022 Spot Bond | | | | 102.89336 | | 102.86895 | | | 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 | | | | 100.40440 | | 100.38010 | | | 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 | | | | 96.04904 | | 96.02080 | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2026 Spot Bond | | | 10.53000 | 98.25004 | 10.52000 | 98.25403 | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2025 Spot Bond | | | | 104.35252 | | 104.32520 | | | 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 | | | | 101.39950 | | 101.36969 | | | 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 | | | | 101.49657 | | 101.46643 | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/On 08/01/2027 Spot Bond | | | 100.00000 | 12.42963 | 100.00000 | 12.39919 | | | 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 | | | | 103.55160 | | 103.52209 | | | 0.00 | 0 | 420,000,000 |
| Total FRB18 SPOT | | | | | | | | | 0.00 | 0 | 420,000,000 |
| Total For FRB18 | | | | | | | | | 0.00 | 0 | 420,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 11.23000 | 104.97796 | 11.22000 | 104.97806 | | | 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 | | | | 102.92197 | | 102.89193 | | | 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 | | | | 100.21683 | | 100.18383 | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| FRB22 On 08/12/2022 Spot Bond | | | | 102.59258 | | 102.56213 | | | 0.00 | 0 | 40,000,000 |
| Total FRB22 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For FRB22 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.14500 | 107.90457 | 10.14000 | 107.88242 | | | 0.00 | 0 | 200,000,000 |
| Total FRBC21 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FRBC21 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FRBC2 On 21/12/2018 Spot Bond | | | | 104.08456 | | 104.05987 | | | 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 | | | 3.31000 | 142.95580 | 3.28000 | 143.07747 | | | 0.00 | 0 | 2,500,000,000 |
| Total FRBI22 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For FRBI22 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.61000 | 273.55942 | 3.57000 | 274.04279 | | | 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 | | | 3.56000 | 118.22381 | 3.53000 | 118.41727 | | | 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 | | | 3.97000 | 159.16356 | 3.97000 | 159.09093 | | | 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 | | | 4.19000 | 194.23950 | 4.17000 | 194.61795 | | | 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 | | | 4.25000 | 88.23670 | 4.25000 | 88.19576 | | | 0.00 | 0 | 0 |
| Total FRBI46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI46 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI50 On 31/12/2050 Spot Bond | | | 4.26000 | 91.27364 | 4.25000 | 91.41106 | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 8.93000 | 74.36346 | 8.93000 | 74.36902 | | | 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 | | | 10.05000 | 49.49360 | 10.05000 | 49.52283 | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRBZ0: On 10/12/2024 Spot Bond | | | 10.08000 | 48.83964 | 10.08000 | 48.86715 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | 0.00 | 0 | 0 |
| FRC05: On 13/10/2018 Spot Bond | | | 100.00000 | 43.71837 | 100.00000 | 43.61130 | | | 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 | 64.90159 | 100.00000 | 64.74264 | | | 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 | | | | 99.84977 | | 99.81939 | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | 0.00 | 0 | 0 |
| FRC10: On 20/06/2017 Spot Bond | | | | 102.14607 | | 102.11656 | | | 0.00 | 0 | 0 |
| Total FRC109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC109 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | | 101.89107 | | 101.86517 | | | 0.00 | 0 | 0 |
| Total FRC112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC112 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | | 102.05194 | | 102.02376 | | | 0.00 | 0 | 0 |
| Total FRC113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC113 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | 7.47000 | 98.00000 | 7.47000 | 98.00000 | | | 0.00 | 0 | 0 |
| Total FRC115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC115 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: On 20/06/2017 Spot Bond | | | 7.47000 | 100.00000 | 7.47000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC116 | | | | | | | | | 0.00 | 0 | 0 |
| FRC11: 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 |
| FRC11: 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 |
| FRC12: 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC12: 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 |
| FRC12: 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 |
| FRC12: On 20/06/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC123 | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/06/2017 Spot Bond | | | | 102.01859 | | 101.99089 | | | 0.00 | 0 | 0 |
| Total FRC124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC124 | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | 6.00000 | 100.00000 | 6.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC126 | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC127 | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC128 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC128 | | | | | | | | | 0.00 | 0 | 0 |
| FRC12: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC129 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC130 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC131 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC132 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 102.56714 | | 102.53163 | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC135 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC136 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC137 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC138 | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC139 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC139 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC140 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC141 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC142 | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | 100.09221 | 96.87638 | 100.09221 | 96.62712 | | | 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 | | | | 101.85566 | | 101.83026 | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC14: On 20/09/2017 Spot Bond | | | | 104.64651 | | 104.61730 | | | 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 | | | | 102.01259 | | 101.98496 | | | 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 | 98.00000 | 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 | | | | 102.03224 | | 102.00434 | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 101.87727 | | 101.85156 | | | 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 | | | | 101.93024 | | 101.90379 | | | 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 | | | | 102.44972 | | 102.41588 | | | 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 | | | | 101.90082 | | 101.87477 | | | 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 | 81.86358 | 13.22500 | 81.83464 | | | 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 | | | | 101.80674 | | 101.78203 | | | 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 | | | | 101.80871 | | 101.78397 | | | 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 | | | | 102.51867 | | 102.48386 | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC168 On 20/06/2018 Spot Bond | | | | 101.83955 | | 101.81371 | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | 0.00 | 0 | 0 |
| FRC169 On 31/01/2025 Spot Bond | | | 4.25500 | 112.67729 | 4.22500 | 112.85810 | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | 0.00 | 0 | 0 |
| FRC170 On 20/06/2018 Spot Bond | | | | 101.94993 | | 101.92319 | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | 0.00 | 0 | 0 |
| FRC171 On 20/06/2018 Spot Bond | | | | 101.93505 | | 101.90828 | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | 0.00 | 0 | 0 |
| FRC172 On 21/02/2018 Spot Bond | | | | 100.23739 | | 100.20820 | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | 0.00 | 0 | 0 |
| FRC173 On 30/06/2017 Spot Bond | | | | 101.68310 | | 101.65645 | | | 0.00 | 0 | 0 |
| Total FRC173 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC173 | | | | | | | | | 0.00 | 0 | 0 |
| FRC174 On 20/06/2018 Spot Bond | | | | 101.94993 | | 101.92319 | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | 0.00 | 0 | 0 |
| FRC176 On 20/09/2018 Spot Bond | | | | 101.85175 | | 101.82640 | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | 0.00 | 0 | 0 |
| FRC177 On 20/09/2018 Spot Bond | | | | 101.81446 | | 101.78964 | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | 0.00 | 0 | 0 |
| FRC178 On 06/08/2023 Spot Bond | | | | 100.69194 | | 100.66100 | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | 0.00 | 0 | 0 |
| FRC179 On 20/09/2020 Spot Bond | | | | 102.08094 | | 102.05234 | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | 0.00 | 0 | 0 |
| FRC181 On 06/08/2023 Spot Bond | | | | 112.25448 | | 112.40918 | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC18: On 20/12/2018 Spot Bond | | | | 105.64650 | | 105.61944 | | | 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 | | | | 102.34981 | | 102.31740 | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 101.90581 | | 101.87931 | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 101.93038 | | 101.90392 | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2019 Spot Bond | | | | 101.48863 | | 101.46350 | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | 102.02421 | | 101.99641 | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/06/2019 Spot Bond | | | | 102.43716 | | 102.41185 | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 14.70903 | 100.00000 | 14.67340 | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 13.78947 | 100.00000 | 13.75607 | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | 104.30312 | | 104.27388 | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| FRC21(On 20/12/2019 Spot Bond | | | 100.00000 | 21.15011 | 100.00000 | 21.09887 | | | 0.00 | 0 | 0 |
| FRC21(On 20/12/2019 Spot Bond | | | | 101.98909 | | 101.96180 | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 29/10/2017 Spot Bond | | | 100.00000 | 87.85085 | 100.00000 | 87.64413 | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/05/2020 Spot Bond | | | | 100.59627 | | 100.56952 | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 04/06/2021 Spot Bond | | | 100.00000 | 11.90697 | 100.00000 | 14.21832 | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2017 Spot Bond | | | 100.00000 | 86.27574 | 100.00000 | 86.07832 | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2019 Spot Bond | | | | 100.59623 | | 100.56948 | | | 0.00 | 0 | 100,000,000 |
| Total FRC215 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For FRC215 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| FRC21(On 07/11/2017 Spot Bond | | | 100.00000 | 86.26941 | 100.00000 | 86.07200 | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2017 Spot Bond | | | | 100.59501 | | 100.56832 | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2017 Spot Bond | | | | 100.56962 | | 100.54405 | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 04/11/2019 Spot Bond | | | | 100.70204 | | 100.67533 | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 04/11/2017 Spot Bond | | | | 100.66557 | | 100.64022 | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | 0.00 | 0 | 0 |
| FRC22(On 31/01/2022 Spot Bond | | | 3.74000 | 140.34174 | 3.71000 | 140.45900 | | | 0.00 | 0 | 0 |
| Total FRC221 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 FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC221 On 20/05/2020 Spot Bond | | | | 100.23601 | | 100.20819 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC225 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC230 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC230 On 25/06/2018 Spot Bond | | | | 101.59996 | | 101.57589 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC231 On 31/01/2022 Spot Bond | | | 4.60000 | 135.27830 | 4.57000 | 135.38714 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC233 On 20/12/2020 Spot Bond | | | | 102.82494 | | 102.78575 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC234 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC235 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC235 On 08/02/2020 Spot Bond | | | | 111.47674 | | 111.47917 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC236 On 19/10/2020 Spot Bond | | | | 118.36546 | | 118.37011 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC237 On 08/02/2020 Spot Bond | | | | 112.04535 | | 112.04764 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC238 On 19/10/2020 Spot Bond | | | | 119.15531 | | 119.15904 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC239 On 19/10/2020 Spot Bond | | | | 118.00356 | | 118.00482 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC240 On 08/02/2020 Spot Bond | | | | 111.46082 | | 111.46437 | | | | 0.00 | 0 | 0 |
| Total FRC241 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 FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 111.04281 | | 111.04626 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 102.28309 | | 102.22821 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 111.08242 | | 111.07685 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 102.26071 | | 102.20638 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 101.82308 | | 101.77940 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 110.94170 | | 110.94147 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 100.17337 | | 100.17636 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 116.32333 | | 116.32612 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 19/10/2020 Spot Bond | | | | 96.67143 | | 96.67615 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 13/02/2022 Spot Bond | | | | 100.47770 | | 100.44661 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | | 102.18599 | | 102.15971 | | | | 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 | | | | 100.87534 | | 100.84848 | | | | 0.00 | 0 | 0 |
| Total FRC61 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 FRC61 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.27000 | 137.19574 | 4.24000 | 137.30776 | | | | 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 | | | 4.32000 | 136.90320 | 4.29000 | 137.01474 | | | | 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 | | | 4.30000 | 137.02012 | 4.27000 | 137.13185 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC76 On 28/07/2017 Spot Bond | | | | 100.96610 | | 100.93646 | | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01 On 31/10/2020 Spot Bond | | | | 101.07733 | | 101.04402 | | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01 On 22/12/2018 Spot Bond | | | 100.00000 | 31.43134 | 100.00000 | 31.35520 | | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD09 On 26/06/2017 Spot Bond | | | 100.00000 | 95.02439 | 100.00000 | 94.78198 | | | | 0.00 | 0 | 0 |
| Total FRD09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD09U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD13 On 31/12/2019 Spot Bond | | | 100.00000 | 19.59281 | 100.00000 | 19.54482 | | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD15 On 31/12/2021 Spot Bond | | | 100.00000 | 13.79623 | 100.00000 | 13.76245 | | | | 0.00 | 0 | 0 |
| Total FRD15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD15U | | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 4.16000 | 82.90482 | 4.11000 | 83.40447 | | | | 0.00 | 0 | 10,000,000,000 |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| FRI38 On 31/01/2038 Spot Bond | | | 4.04000 | 99.29733 | 4.04000 | 99.25170 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.76360 | | 100.73910 | | | | 0.00 | 0 | 0 |
| Total FRJ18 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 FRJ18 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 101.48393 | | 101.46108 | | | 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 | | | | 100.88122 | | 100.85791 | | | 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 | | | | 100.95773 | | 100.93396 | | | 0.00 | 0 | 760,000,000 |
| Total FRJ21 SPOT | | | | | | | | | 0.00 | 0 | 760,000,000 |
| Total For FRJ21 | | | | | | | | | 0.00 | 0 | 760,000,000 |
| FRJ22 On 07/03/2022 Spot Bond | | | | 102.30514 | | 102.28145 | | | 0.00 | 0 | 0 |
| Total FRJ22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ22 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 103.12462 | | 103.09979 | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | 101.40110 | | 101.37525 | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | 0.00 | 0 | 0 |
| FRS01U On 13/05/2021 Spot Bond | | | 100.00000 | 6.46733 | 100.00000 | 6.45506 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |
| FRS02U On 13/05/2021 Spot Bond | | | 100.00000 | 6.46733 | 100.00000 | 6.45506 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 2.59800 | 108.35189 | 2.58800 | 108.58792 | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 31/01/2038 Spot Bond | | | 2.96000 | 117.63908 | 2.96000 | 117.58846 | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | | 100.88031 | | 100.85636 | | | 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 | | | | 100.88031 | | 100.85636 | | | 0.00 | 0 | 0 |
| Total FRS104 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 FRS104 | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 31/01/2038 Spot Bond | | | 3.10000 | 115.04277 | 3.10000 | 114.99283 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 07/12/2033 Spot Bond | | | 3.20000 | 215.61413 | 3.18000 | 216.06429 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 31/01/2038 Spot Bond | | | 3.07000 | 115.59327 | 3.07000 | 115.54319 | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 07/12/2033 Spot Bond | | | 3.23000 | 214.80070 | 3.21000 | 215.24856 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 29/04/2019 Spot Bond | | | | 100.99819 | | 100.96733 | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 31/01/2025 Spot Bond | | | 3.51000 | 118.63456 | 3.48000 | 118.82898 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/03/2038 Spot Bond | | | 3.26500 | 112.07089 | 3.26500 | 112.02174 | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 3.26500 | 112.07089 | 3.26500 | 112.02174 | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 07/12/2033 Spot Bond | | | 3.35000 | 211.58395 | 3.33000 | 212.02270 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 3.40000 | 210.26088 | 3.38000 | 210.69591 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 31/01/2025 Spot Bond | | | 3.04000 | 107.31178 | 3.01000 | 107.48994 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 3.43000 | 209.47187 | 3.41000 | 209.90465 | | | 0.00 | 0 | 0 |
| Total FRS123 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 FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12: On 31/01/2038 Spot Bond | | | 4.17500 | 97.25807 | 4.17500 | 97.21302 | | | | 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 | | | 3.72500 | 162.78802 | 3.72500 | 162.71480 | | | | 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 | | | 3.99000 | 100.06591 | 3.99000 | 100.02007 | | | | 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 | | | 3.70000 | 163.16317 | 3.70000 | 163.08989 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 11/11/2015 Spot Bond | | | | 113.99123 | | | | | | 0.00 | 0 | 0 |
| FRS13: On 11/08/2017 Spot Bond | | | 100.00000 | 87.11556 | 100.00000 | 86.91667 | | | | 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 | | | 3.76000 | 162.26446 | 3.76000 | 162.19132 | | | | 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 | | | 3.94000 | 196.59424 | 3.92000 | 196.99091 | | | | 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 | | | | 100.69076 | | 100.66840 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/01/2038 Spot Bond | | | 3.92000 | 101.15425 | 3.92000 | 101.10809 | | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/01/2038 Spot Bond | | | 4.17500 | 97.25807 | 4.17500 | 97.21302 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/01/2038 Spot Bond | | | 3.70000 | 104.67027 | 3.70000 | 104.62313 | | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13: On 31/03/2028 Spot Bond | | | 3.57000 | 165.13012 | 3.57000 | 165.05655 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 07/12/2033 Spot Bond | | | 3.71000 | 202.27865 | 3.69000 | 202.69122 | | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 31/03/2028 Spot Bond | | | 3.70000 | 163.16317 | 3.70000 | 163.08989 | | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 3.70000 | 163.16317 | 3.70000 | 163.08989 | | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 3.99000 | 158.87181 | 3.99000 | 158.79922 | | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/01/2025 Spot Bond | | | 3.81000 | 116.19391 | 3.78000 | 116.38272 | | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2022 Spot Bond | | | 3.44000 | 142.15959 | 3.41000 | 142.27990 | | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 06/05/2021 Spot Bond | | | | 100.11000 | | 100.16200 | | | | 0.00 | 0 | 0 |
| Total FRS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS148 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS148 On 31/03/2028 Spot Bond | | | 4.05000 | 158.00027 | 4.05000 | 157.92784 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 4.09000 | 157.42233 | 4.09000 | 157.34998 | | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/01/2025 Spot Bond | | | 3.78000 | 116.43541 | 3.75000 | 116.62478 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 4.06000 | 157.85556 | 4.06000 | 157.78315 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 4.10000 | 157.27821 | 4.10000 | 157.20589 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS157 On 19/05/2019 Spot Bond | | | | 103.54949 | | 103.62836 | | | | 0.00 | 0 | 0 |
| Total FRS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS157 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 2.97000 | 283.44399 | 2.93000 | 283.95383 | | | | 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 | | | 2.86000 | 285.18509 | 2.82000 | 285.69961 | | | | 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 | | | 3.58000 | 274.01356 | 3.54000 | 274.49816 | | | | 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 | | | 3.40000 | 142.40403 | 3.37000 | 142.52476 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | 100.83110 | | 100.80565 | | | | 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 | | | 2.93000 | 145.31299 | 2.90000 | 145.43866 | | | | 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 | | | | 100.68736 | | 100.66120 | | | | 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 | | | 2.94000 | 113.49713 | 2.94000 | 113.44837 | | | | 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 | 100.00000 | 104.97509 | 99.71322 | | | | 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 | 100.06843 | 101.07593 | 99.80095 | | | | 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 | 97.72367 | 100.44759 | 97.46539 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FRS74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS74 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS76 On 18/06/2017 Spot Bond | | | 100.76967 | 98.17760 | 100.76967 | 97.92006 | | | | 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 | | | 2.72000 | 118.78364 | 2.70000 | 119.18265 | | | | 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 | | | 2.97000 | 123.17485 | 2.94000 | 123.37974 | | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS86 On 23/04/2018 Spot Bond | | | | 99.64184 | | 99.64074 | | | | 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 | | | 3.00000 | 122.91753 | 2.97000 | 123.12183 | | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 3.77000 | 271.15231 | 3.73000 | 271.62929 | | | | 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 | | | | 100.57393 | | 100.54807 | | | | 0.00 | 0 | 400,000,000 |
| Total FRS94 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For FRS94 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.04695 | | 100.02360 | | | | 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 | | | 7.54500 | 101.99407 | 7.54000 | 101.97492 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| Total FRX17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX17 | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.02500 | 103.37283 | 8.02000 | 103.35484 | | | 3,611,250,000,000.00 | 450,000,000 | 225,000,000 |
| Total FRX18 SPOT | | | | | | | | | 3,611,250,000,000.00 | 450,000,000 | 225,000,000 |
| Total For FRX18 | | | | | | | | | 3,611,250,000,000.00 | 450,000,000 | 225,000,000 |
| FRX19 On 15/11/2019 Spot Bond | | | 8.28000 | 101.95538 | 8.31000 | 101.86672 | | | 0.00 | 0 | 0 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 8.49000 | 102.15627 | 8.48000 | 102.16177 | | | 5,603,400,000,000.00 | 660,000,000 | 660,000,000 |
| Total FRX20 SPOT | | | | | | | | | 5,603,400,000,000.00 | 660,000,000 | 660,000,000 |
| Total For FRX20 | | | | | | | | | 5,603,400,000,000.00 | 660,000,000 | 660,000,000 |
| FRX23 On 28/02/2023 Spot Bond | | | 9.08000 | 96.05898 | 9.07500 | 96.05704 | | | 1,816,000,000,000.00 | 200,000,000 | 200,000,000 |
| Total FRX23 SPOT | | | | | | | | | 1,816,000,000,000.00 | 200,000,000 | 200,000,000 |
| Total For FRX23 | | | | | | | | | 1,816,000,000,000.00 | 200,000,000 | 200,000,000 |
| FRX24 On 10/12/2024 Spot Bond | | | 9.29000 | 107.49380 | 9.30000 | 112.77127 | | | 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 | | | 9.85000 | 99.42701 | 9.86000 | 99.34159 | | | 0.00 | 0 | 1,720,000,000 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 1,720,000,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 1,720,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.84000 | 104.48849 | 9.85000 | 104.39845 | | | 0.00 | 0 | 0 |
| Total FRX27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX27 | | | | | | | | | 0.00 | 0 | 0 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.15000 | 100.38838 | 10.16000 | 100.29193 | | | 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 | | | 10.24500 | 97.14195 | 10.25500 | 97.04519 | | | 0.00 | 0 | 30,000,000 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.18000 | 104.29855 | 10.19000 | 104.19311 | | | 0.00 | 0 | 0 |
| Total FRX32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX32 | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.88500 | 75.88432 | 10.88500 | 75.86234 | | | 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 | | | | 101.66534 | | 101.64263 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FS1A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1A5 On 20/03/2038 Spot Bond | | | | 101.83698 | | 101.81381 | | | | 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 | | | | 102.09881 | | 102.07490 | | | | 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 | | | | 101.85175 | | 101.82640 | | | | 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 | | | | 102.10672 | | 102.07776 | | | | 0.00 | 0 | 0 |
| Total FS1D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A3 On 20/08/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | | | | 100.14428 | | 100.11891 | | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/08/2038 Spot Bond | | | | 100.13827 | | 100.11236 | | | | 0.00 | 0 | 200,000,000 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FS2B1 On 20/08/2038 Spot Bond | | | | 100.22505 | | 100.19845 | | | | 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 | | | | 100.23108 | | 100.20381 | | | | 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 | | | | 100.25760 | | 100.22738 | | | | 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 | 8.82220 | 100.00000 | 8.80083 | | | | 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 | 1.48012 | 100.00000 | 1.47653 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 60.96949 | 100.00000 | 60.82179 | | | | 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 | 10.22898 | 100.00000 | 10.20420 | | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2022 Spot Bond | | | 100.00000 | 1.71614 | 100.00000 | 1.71198 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A1L On 20/04/2019 Spot Bond | | | 100.00000 | 23.18957 | 100.00000 | 23.13277 | | | | 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 | 3.89056 | 100.00000 | 3.88104 | | | | 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 | 0.65273 | 100.00000 | 0.65113 | | | | 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 | 3.89056 | 100.00000 | 3.88104 | | | | 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 | 3.89056 | 100.00000 | 3.88104 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/02/2021 Spot Bond | | | 100.00000 | 3.89056 | 100.00000 | 3.88104 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/02/2021 Spot Bond | | | 100.00000 | 3.89056 | 100.00000 | 3.88104 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/02/2021 Spot Bond | | | 100.00000 | 3.89056 | 100.00000 | 3.88104 | | | | 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 | | | | 101.14006 | | 101.11370 | | | | 0.00 | 0 | 0 |
| Total GBL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL02 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.35555 | | 100.23096 | | | | 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 | | | | 100.14553 | | 100.01964 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GH31A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2042 Spot Bond | | | | 100.14712 | | 100.02099 | | | | 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 | | | | 100.15748 | | 100.02975 | | | | 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 | | | | 100.17020 | | 100.04052 | | | | 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 | | | | 100.17813 | | 100.04723 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | | 0.00 | 0 | 0 |
| GOVEX On 09/05/2047 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total GOVEX1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVEX1 | | | | | | | | | | 0.00 | 0 | 0 |
| GPT40 On 06/06/2017 Spot Bond | | | | 101.91712 | | 101.89582 | | | | 0.00 | 0 | 0 |
| Total GPT40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT40 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 18.97307 | 100.00000 | 18.92711 | | | | 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 | 67.21713 | 100.00000 | 67.05429 | | | | 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 | 31.54231 | 100.00000 | 31.46591 | | | | 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 | 16.17567 | 100.00000 | 16.13648 | | | | 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 | 23.56390 | 100.00000 | 25.66107 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 14.88795 | 100.00000 | 17.04265 | | | | 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 | 3.92481 | 100.00000 | 3.91737 | | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB10 On 31/07/2017 Spot Bond | | | 100.00000 | 85.68075 | 100.00000 | 85.48009 | | | | 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 | 62.79698 | 100.00000 | 62.67784 | | | | 0.00 | 0 | 0 |
| Total GRB11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB11U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB12 On 31/07/2018 Spot Bond | | | 100.00000 | 41.53254 | 100.00000 | 41.48643 | | | | 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 | 31.39849 | 100.00000 | 31.33892 | | | | 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 | 18.45891 | 100.00000 | 18.43841 | | | | 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 | 15.69925 | 100.00000 | 15.66946 | | | | 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 | 8.20396 | 100.00000 | 8.19485 | | | | 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 | 7.87949 | 100.00000 | 7.86454 | | | | 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 | 3.65026 | 100.00000 | 3.64620 | | | | 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 | 3.92481 | 100.00000 | 3.91737 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total GRB19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB20 On 17/03/2020 Spot Bond | | | 100.00000 | 17.01608 | 100.00000 | 16.96385 | | | | 0.00 | 0 | 0 |
| Total GRB20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB20U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 12.24988 | 100.00000 | 12.21228 | | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 9.78306 | 100.00000 | 9.75302 | | | | 0.00 | 0 | 0 |
| Total GRB22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | | 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 | | | | 101.06268 | | 101.03891 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.92491 | | 100.89901 | | | | 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 | | | | 100.97350 | | 100.94624 | | | | 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 | | | | 102.18068 | | 102.13217 | | | | 0.00 | 0 | 500,000,000 |
| Total GRT06 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For GRT06 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| GRT07 On 21/02/2024 Spot Bond | | | | 100.60763 | | 100.58024 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | 101.64721 | | 101.62354 | | | | 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 | | | | 101.40587 | | 101.38207 | | | | 0.00 | 0 | 200,000,000 |
| Total GRT09 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For GRT09 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| GRT10 On 13/05/2019 Spot Bond | | | | 100.39875 | | 100.37263 | | | | 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 | | | | 100.37554 | | 100.34878 | | | | 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 | | | | 102.02712 | | 102.00308 | | | | 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 | | | | 101.05613 | | 101.03174 | | | | 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 | | | | 101.94175 | | 101.91717 | | | | 0.00 | 0 | 0 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT15 On 15/04/2020 Spot Bond | | | | 101.18482 | | 101.16051 | | | | 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 | | | | 101.08613 | | 101.06102 | | | | 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 | | | 9.44500 | 104.52047 | 9.44000 | 104.51819 | | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT18 On 13/03/2020 Spot Bond | | | | 101.90085 | | 101.87722 | | | | 0.00 | 0 | 0 |
| Total GRT18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT18 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | 102.16062 | | 102.13624 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT20 On 03/04/2024 Spot Bond | | | | 101.74818 | | 101.72318 | | | | 0.00 | 0 | 0 |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT21 On 03/04/2024 Spot Bond | | | 10.04000 | 100.25922 | 10.05000 | 100.18412 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 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 31/10/2017 Spot Bond | | | | 115.30411 | | 115.27055 | | | | 0.00 | 0 | 0 |
| Total HC1M1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC1M2 On 31/10/2017 Spot Bond | | | | 110.37671 | | 110.34247 | | | | 0.00 | 0 | 0 |
| Total HC1M2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M2 | | | | | | | | | | 0.00 | 0 | 0 |
| HC1M3 On 31/10/2017 Spot Bond | | | | 100.69084 | | 100.66713 | | | | 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 | | | | 101.35138 | | 101.32776 | | | | 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 | | | | 101.70644 | | 101.68189 | | | | 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 | | | | 101.84835 | | 101.82393 | | | | 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 | 20.47770 | 100.00000 | 20.42810 | | | | 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 | | | | 101.92346 | | 101.89954 | | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.71087 | | 100.68577 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 99.83540 | | 99.80909 | | | | 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 | | | | 101.25530 | | 101.23055 | | | | 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 | | | | 101.26861 | | 101.24359 | | | | 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 | | | | 101.28359 | | 101.25826 | | | | 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 | 9.56951 | 100.00000 | 9.54606 | | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 9.56951 | 100.00000 | 9.54606 | | | | 0.00 | 0 | 0 |
| Total HM1B9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B9U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.15146 | 100.00000 | 10.12660 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 10.15146 | 100.00000 | 10.12660 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.89968 | 100.00000 | 10.87299 | | | | 0.00 | 0 | 0 |
| Total HM1D4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D5 On 19/07/2048 Spot Bond | | | 100.00000 | 10.89968 | 100.00000 | 10.87299 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total HM1D5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.81418 | 100.00000 | 11.78524 | | | | 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 |
| HMS1C On 19/07/2045 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HMS1G2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HMS1G2 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | 100.25518 | | 100.22522 | | | | 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 | | | | 100.37414 | | 100.34723 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total HPF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF07 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | 101.23326 | | 101.20470 | | | | 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 | | | | 101.11929 | | 101.09308 | | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF10 On 17/02/2018 Spot Bond | | | | 100.33487 | | 100.30949 | | | | 0.00 | 0 | 0 |
| Total HPF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF10 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 8.26000 | 107.29055 | 8.25000 | 107.29470 | | | | 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 | 19.66826 | 100.00000 | 19.62425 | | | | 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 | | | 3.01000 | 282.81399 | 2.97000 | 283.32213 | | | | 0.00 | 0 | 0 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.72000 | 293.05993 | 2.68000 | 293.67564 | | | | 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 | | | 3.06000 | 99.48200 | 3.01000 | 100.08338 | | | | 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 | | | 10.38500 | 94.03260 | 10.39000 | 93.96939 | | | | 0.00 | 0 | 2,920,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 2,920,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 2,920,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 12.10293 | 100.00000 | 12.07584 | | | | 0.00 | 0 | 0 |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 10.35500 | 94.07349 | 10.36000 | 94.00954 | | | | 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 | 12.10288 | 100.00000 | 12.07579 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|------------------------|------------------|---------------|
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | 101.05155 | | 101.02726 | | | | 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 | | | | 101.80206 | | 101.77837 | | | | 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 | 24.55364 | 100.00000 | 24.49416 | | | | 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 | 108.33300 | 10.00000 | 108.30400 | | | | 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 | | | 2.36000 | 128.54064 | 2.33000 | 128.75804 | | 44,750,320,000,000.00 | 18,962,000,000 | 80,685,991,100 | | |
| Total I2025 SPOT | | | | | | | | 14,750,320,000,000.00 | 18,962,000,000 | 80,685,991,100 | | |
| Total For I2025 | | | | | | | | 14,750,320,000,000.00 | 18,962,000,000 | 80,685,991,100 | | |
| I2029 On 31/03/2029 Spot Bond | | | 2.41000 | 99.32638 | 2.38000 | 99.59755 | | 77,120,000,000,000.00 | 32,000,000,000 | 60,100,143,200 | | |
| Total I2029 SPOT | | | | | | | | 77,120,000,000,000.00 | 32,000,000,000 | 60,100,143,200 | | |
| Total For I2029 | | | | | | | | 77,120,000,000,000.00 | 32,000,000,000 | 60,100,143,200 | | |
| I2033 On 28/02/2033 Spot Bond | | | 2.43000 | 104.09897 | 2.38000 | 104.75486 | | 158,248,890,000,000.00 | 65,123,000,000 | 59,218,111,400 | | |
| Total I2033 SPOT | | | | | | | | 158,248,890,000,000.00 | 65,123,000,000 | 59,218,111,400 | | |
| Total For I2033 | | | | | | | | 158,248,890,000,000.00 | 65,123,000,000 | 59,218,111,400 | | |
| I2038 On 31/01/2038 Spot Bond | | | 2.34000 | 130.01568 | 2.34000 | 129.96195 | | 46,724,969,304,000.00 | 19,967,935,600 | 176,626,170,300 | | |
| Total I2038 SPOT | | | | | | | | 46,724,969,304,000.00 | 19,967,935,600 | 176,626,170,300 | | |
| Total For I2038 | | | | | | | | 46,724,969,304,000.00 | 19,967,935,600 | 176,626,170,300 | | |
| I2046 On 31/03/2046 Spot Bond | | | 2.41000 | 126.24643 | 2.41000 | 126.19410 | | 303,621,440,000,000.00 | 125,984,000,000 | 79,904,701,600 | | |
| Total I2046 SPOT | | | | | | | | 303,621,440,000,000.00 | 125,984,000,000 | 79,904,701,600 | | |
| Total For I2046 | | | | | | | | 303,621,440,000,000.00 | 125,984,000,000 | 79,904,701,600 | | |
| I2050 On 31/12/2050 Spot Bond | | | 2.41000 | 134.90686 | 2.40000 | 135.15523 | | 45,715,384,954,000.00 | 18,969,039,400 | 119,895,614,814 | | |
| Total I2050 SPOT | | | | | | | | 45,715,384,954,000.00 | 18,969,039,400 | 119,895,614,814 | | |
| Total For I2050 | | | | | | | | 45,715,384,954,000.00 | 18,969,039,400 | 119,895,614,814 | | |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 12.04825 | 100.00000 | 12.01063 | | | 0.00 | 0 | 0 | |
| Total IBL02U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL02U | | | | | | | | | 0.00 | 0 | 0 | |
| IBL100 On 24/05/2020 Spot Bond | | | | 100.17143 | | 100.14499 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total IBL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL100 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL101 On 24/05/2022 Spot Bond | | | 8.92000 | 100.78160 | 8.91500 | 100.77755 | | | | 0.00 | 0 | 0 |
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | 100.17521 | | 100.14824 | | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL22 On 15/03/2018 Spot Bond | | | 8.43500 | 103.23113 | 8.42000 | 103.21939 | | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.00000 | 144.87541 | 2.97000 | 145.00033 | | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL39 On 02/04/2018 Spot Bond | | | 8.55500 | 101.55950 | 8.54000 | 101.54824 | | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL42 On 15/06/2017 Spot Bond | | | | 101.92516 | | 101.90447 | | | | 0.00 | 0 | 1,300,000,000 |
| Total IBL42 SPOT | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| Total For IBL42 | | | | | | | | | | 0.00 | 0 | 1,300,000,000 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 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 | | | 8.76500 | 102.43796 | 8.76000 | 102.42092 | | | | 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 | | | 9.04000 | 98.60838 | 9.03000 | 98.60665 | | | | 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 | | | 8.74500 | 100.04832 | 8.73000 | 100.03676 | | | | 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 | 101.16402 | 7.34000 | 101.14409 | | | | 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 | | | 9.03000 | 103.13296 | 9.02000 | 103.13496 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.45197 | | 100.42728 | | | | 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 | | | 8.54500 | 102.19522 | 8.54000 | 102.17705 | | | | 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 | | | | 100.74705 | | 100.72085 | | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 8.50500 | 103.70066 | 8.50000 | 103.68471 | | | | 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 | | | 9.60500 | 106.05148 | 9.60000 | 106.04884 | | | | 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 | | | | 101.25936 | | 101.23633 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.74249 | | 100.71960 | | | | 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 | | | | 100.20379 | | 100.17887 | | | | 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 | | | | 100.70419 | | 100.67948 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL66 On 12/03/2018 Spot Bond | | | | 102.00302 | | 101.97993 | | | | 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 | | | 3.73000 | 140.40189 | 3.70000 | 140.51926 | | | | 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 | | | | 101.61503 | | 101.59182 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total IBL68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL68 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL69U On 22/07/2018 Spot Bond | | | 100.00000 | 42.08573 | 100.00000 | 41.98265 | | | | 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 | | | | 100.40693 | | 100.38095 | | | | 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 | | | | 100.30003 | | 100.27314 | | | | 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 | | | | 100.58923 | | 100.46413 | | | | 0.00 | 0 | 70,000,000 |
| Total IBL76 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For IBL76 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| IBL77 On 25/11/2020 Spot Bond | | | | 100.14870 | | 100.02232 | | | | 0.00 | 0 | 0 |
| Total IBL77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL77 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL78 On 25/11/2022 Spot Bond | | | 9.65500 | 101.74892 | 9.65000 | 101.74399 | | | | 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 | | | 8.33500 | 105.93206 | 8.33000 | 105.91591 | | | | 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 | 29.73465 | 100.00000 | 29.66263 | | | | 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 | 12.86632 | 100.00000 | 12.83514 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL82 On 29/01/2019 Spot Bond | | | | 100.74665 | | 100.72158 | | | | 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 | | | | 101.71494 | | 101.69088 | | | | 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 | 30.19378 | 100.00000 | 30.11983 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IBL84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL85 On 20/05/2019 Spot Bond | | | | 100.58457 | | 100.55843 | | | | 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 | | | | 101.73560 | | 101.70939 | | | | 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 | | | 8.63500 | 102.26672 | 8.63000 | 102.25223 | | | | 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 | | | 8.97000 | 104.72928 | 8.96000 | 104.73804 | | | | 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 | 14.15824 | 100.00000 | 14.12708 | | | | 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 | | | | 100.13024 | | 100.10417 | | | | 0.00 | 0 | 400,000,000 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 28.76229 | 100.00000 | 28.69262 | | | | 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 | | | | 99.95435 | | 99.93144 | | | | 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 | | | | 101.22509 | | 101.20041 | | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL93 On 31/08/2018 Spot Bond | | | | 100.17639 | | 100.15429 | | | | 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 | | | | 100.06189 | | 100.03819 | | | | 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 | | | | 101.97684 | | 101.95225 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | 101.70338 | | 101.67946 | | | | 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 | | | | 101.42073 | | 101.39679 | | | | 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 | | | | 101.48524 | | 101.46017 | | | | 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 | | | 8.50500 | 102.01850 | 8.50000 | 102.00599 | | | | 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 | 0.04745 | 100.00000 | 0.04735 | | | | 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 | | | | 100.88047 | | 100.85652 | | | | 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 | | | 9.29000 | 98.16100 | 9.28000 | 98.16475 | | | | 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 | | | | 100.14519 | | 100.11904 | | | | 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 | | | | 100.06241 | | 100.03558 | | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 10.34000 | 96.13092 | 10.35000 | 96.05473 | | | | 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 | | | | 100.39858 | | 100.37246 | | | | 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 | | | 11.26500 | 100.60641 | 11.27500 | 100.50799 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 05/12/2019 Spot Bond | | | | 99.88447 | | 102.08809 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2021 Spot Bond | | | | 99.88255 | | 102.11814 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2026 Spot Bond | | | 10.44000 | 101.99420 | 10.45000 | 107.29638 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 19/10/2017 Spot Bond | | | 5.00000 | 100.55772 | 5.00000 | 100.54420 | | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 14/03/2018 Spot Bond | | | 4.00000 | 100.84299 | 4.00000 | 100.83214 | | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 17/10/2019 Spot Bond | | | 4.00000 | 100.47726 | 4.00000 | 100.46639 | | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 18/05/2024 Spot Bond | | | 100.00000 | 7.12104 | 100.00000 | 7.10537 | | | | 0.00 | 0 | 0 |
| Total IDCP1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP1U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1U On 10/12/2024 Spot Bond | | | 8.74000 | 99.65716 | 8.75000 | 103.92820 | | | | 0.00 | 0 | 0 |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 14/04/2021 Spot Bond | | | 7.68000 | 104.68498 | 7.67000 | 104.69715 | | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC02 On 09/12/2028 Spot Bond | | | 100.00000 | 8.81495 | 100.00000 | 8.79359 | | | | 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 | 86.90476 | 100.00000 | 86.69834 | | | | 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 | 85.30977 | 100.00000 | 85.11589 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN272U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN272U | | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 6.18506 | 100.00000 | 6.17333 | | | | 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 | 11.67738 | 100.00000 | 11.64878 | | | | 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 | 19.96726 | 100.00000 | 19.91889 | | | | 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 | 22.22043 | 100.00000 | 22.16601 | | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 11.65234 | 100.00000 | 11.62641 | | | | 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 | 15.39026 | 100.00000 | 15.35298 | | | | 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 | 32.10053 | 100.00000 | 32.02277 | | | | 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 | 97.08485 | 100.00000 | 96.83656 | | | | 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 | 97.23485 | 100.00000 | 96.99176 | | | | 0.00 | 0 | 0 |
| Total IN319U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN319U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 12.71771 | 100.00000 | 12.68690 | | | | 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 | 15.64078 | 100.00000 | 15.60288 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN331U On 04/12/2019 Spot Bond | | | 100.00000 | 18.25403 | 100.00000 | 18.20982 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN331U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN331U | | | | | | | | | | 0.00 | 0 | 0 |
| IN332U On 04/12/2019 Spot Bond | | | 100.00000 | 10.63375 | 100.00000 | 10.60799 | | | | 0.00 | 0 | 0 |
| Total IN332U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN332U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 21/09/2021 Spot Bond | | | 100.00000 | 14.49306 | 100.00000 | 14.45795 | | | | 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 | 66.93382 | 100.00000 | 66.77167 | | | | 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 | 67.02611 | 100.00000 | 66.86374 | | | | 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 | 9.44444 | 100.00000 | 9.42353 | | | | 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 | 0.00006 | 100.00000 | 0.00006 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 10.47050 | 100.00000 | 10.44707 | | | | 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 | 62.04372 | 100.00000 | 61.89177 | | | | 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 | 15.06865 | 100.00000 | 15.03511 | | | | 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 | 93.89008 | 100.00000 | 93.65535 | | | | 0.00 | 0 | 0 |
| Total IN351U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN351U | | | | | | | | | | 0.00 | 0 | 0 |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 1.70783 | 100.00000 | 1.70370 | | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 101.91480 | | 101.88782 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | 84.54965 | | 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 | 108.33300 | 10.00000 | 108.30400 | | | | 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 | | | | 101.87656 | | 101.85014 | | | | 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 | | | | 105.73763 | | 105.71235 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| ING335 On 15/08/2019 Spot Bond | | | | 96.49284 | | 96.46832 | | | | 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 | | | | 100.60761 | | 100.57418 | | | | 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 | | | | 102.52481 | | 102.49536 | | | | 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 | | | | 100.64630 | | 100.61283 | | | | 0.00 | 0 | 0 |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV04 On 11/02/2021 Spot Bond | | | 11.33000 | 108.05788 | 11.32000 | 108.05539 | | | | 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 | 108.33300 | 10.00000 | 108.30400 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF07 On 01/07/2017 Spot Bond | | | | 101.42457 | | 101.40142 | | | | 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 | | | | 101.43506 | | 101.41087 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total IPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | 101.45404 | | 101.42952 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF11 On 15/10/2015 Spot Bond | | | | 101.50931 | | | | | | 0.00 | 0 | 0 |
| IPF11 On 15/10/2018 Spot Bond | | | 100.00000 | 43.52030 | 100.00000 | 43.41372 | | | | 0.00 | 0 | 80,000,000 |
| Total IPF11 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For IPF11 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| IPF12 On 15/04/2018 Spot Bond | | | | 101.05846 | | 101.03402 | | | | 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 | | | | 99.88341 | | 99.85979 | | | | 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 | | | | 101.82599 | | 101.80201 | | | | 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 | | | | 101.87713 | | 101.85245 | | | | 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 | | | | 101.90780 | | 101.88271 | | | | 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 | | | | 101.72432 | | 101.70012 | | | | 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 | | | | 101.74339 | | 101.71891 | | | | 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 | | | | 101.76245 | | 101.73769 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | 101.82199 | | 101.79806 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| IPF21 On 17/03/2022 Spot Bond | | | | 101.88744 | | 101.86263 | | | 0.00 | 0 | 0 |
| Total IPF21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC14 On 26/07/2017 Spot Bond | | | | 101.14033 | | 101.10775 | | | 0.00 | 0 | 0 |
| Total IPFC14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC14 | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.36000 | 100.30663 | 9.35000 | 100.31427 | | | 0.00 | 0 | 1,850,000,000 |
| Total IPL10 SPOT | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| Total For IPL10 | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| IPL11 On 24/05/2022 Spot Bond | | | | 100.18361 | | 100.15542 | | | 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 | | | 8.38500 | 102.07606 | 8.37000 | 102.05817 | | | 0.00 | 0 | 0 |
| Total IPL6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL6 | | | | | | | | | 0.00 | 0 | 0 |
| IPL6/R2 On 28/09/2017 Spot Bond | | | 100.00000 | 78.93784 | 100.00000 | 78.77541 | | | 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 | | | | 101.37422 | | 101.35020 | | | 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 | 63.69533 | 100.00000 | 63.53933 | | | 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 | | | | 101.64964 | | 100.97461 | | | 0.00 | 500,000,000 | 500,000,000 |
| Total IPL8 SPOT | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For IPL8 | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 15.22561 | 100.00000 | 15.18831 | | | 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 | | | | 99.82891 | | 99.80177 | | | 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 | | | | 102.17403 | | 102.14860 | | | 0.00 | 0 | 0 |
| Total IV015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| 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/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.90950 | 2.75000 | 100.90189 | | | 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 | | | 5.61000 | 137.17091 | 5.61000 | 137.10231 | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | 0.00 | 0 | 0 |
| IV023 On 11/07/2022 Spot Bond | | | | 101.36510 | | 101.33813 | | | 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 | | | | 100.93578 | | 100.90788 | | | 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 | | | | 100.53022 | | 100.50159 | | | 0.00 | 0 | 20,000,000 |
| Total IV025 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For IV025 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| IV026 On 27/09/2024 Spot Bond | | | | 100.50027 | | 100.47233 | | | 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 | | | 4.36000 | 111.86517 | 4.33000 | 112.04414 | | | 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 | | | 4.36000 | 111.86517 | 4.33000 | 112.04414 | | | 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 | | | | 102.23610 | | 102.20817 | | | 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 | | | | 102.21634 | | 102.19018 | | | 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 | | | | 101.39189 | | 101.35930 | | | 0.00 | 0 | 0 |
| Total IV033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV033 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| IV034 On 11/02/2021 Spot Bond | | | 11.23000 | 107.38479 | 11.22000 | 107.38273 | | | 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 | | | | 101.78675 | | 101.75399 | | | 0.00 | 0 | 20,000,000 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For IV035 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | 101.18522 | | 101.15296 | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | 102.19707 | | 102.16553 | | | 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 | | | 5.18000 | 131.98322 | 5.15000 | 132.08666 | | | 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 | | | | 102.00890 | | 101.97742 | | | 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 | | | 11.58000 | 103.31045 | 11.57000 | 103.31249 | | | 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 | | | | 100.41685 | | 100.38321 | | | 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 | | | 11.47000 | 103.85792 | 11.46000 | 103.86149 | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2027 Spot Bond | | | | 100.92240 | | 100.89009 | | | 0.00 | 0 | 0 |
| Total IV044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV044 | | | | | | | | | 0.00 | 0 | 0 |
| IV045 On 31/01/2027 Spot Bond | | | 5.43000 | 130.59177 | 5.40000 | 130.69297 | | | 0.00 | 0 | 0 |
| Total IV045 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV045 | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2018 Spot Bond | | | 100.00000 | 36.77074 | 100.00000 | 36.68068 | | | 0.00 | 0 | 0 |
| Total IV057U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV057U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV08 | On | 30/04/2018 | Spot Bond | | | 9.03500 | 105.17973 | 9.03000 | 105.15894 | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IV09 | On | 30/04/2018 | Spot Bond | | | | 101.53962 | | 101.51023 | | | 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 | 2.12938 | 100.00000 | 2.12534 | | | 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 | | | 4.36000 | 153.58436 | 4.36000 | 153.51266 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA676 | On | 08/06/2017 | Spot Bond | | | 7.60000 | 99.73005 | 7.60000 | 99.70934 | | | 0.00 | 0 | 0 |
| Total IVA676 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA676 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA677 | On | 15/06/2017 | Spot Bond | | | 7.60000 | 99.58529 | 7.60000 | 99.56464 | | | 0.00 | 0 | 0 |
| Total IVA677 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA677 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA680 | On | 06/07/2017 | Spot Bond | | | 7.75000 | 99.13697 | 7.75000 | 99.11610 | | | 0.00 | 0 | 0 |
| Total IVA680 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA680 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA681 | On | 13/07/2017 | Spot Bond | | | 7.75000 | 98.99110 | 7.75000 | 98.97030 | | | 0.00 | 0 | 0 |
| Total IVA681 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA681 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA682 | On | 20/07/2017 | Spot Bond | | | 7.75000 | 98.84567 | 7.75000 | 98.82493 | | | 0.00 | 0 | 0 |
| Total IVA682 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA682 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA686 | On | 17/08/2017 | Spot Bond | | | 7.85000 | 98.24624 | 7.85000 | 98.22548 | | | 0.00 | 0 | 0 |
| Total IVA686 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA686 | | | | | | | | | | | | 0.00 | 0 | 0 |
| IVA687 | On | 24/08/2017 | Spot Bond | | | 7.85000 | 98.10114 | 7.85000 | 98.08044 | | | 0.00 | 0 | 0 |
| Total IVA687 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA687 | | | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IVC016 On 31/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97741 | | | 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 | | | | 101.29763 | | 101.27525 | | | 0.00 | 0 | 0 |
| Total IVC017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC017 | | | | | | | | | 0.00 | 0 | 0 |
| IVC019 On 12/07/2017 Spot Bond | | | | 101.23196 | | 101.20715 | | | 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 | | | | 101.06319 | | 101.03879 | | | 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 | | | | 101.46332 | | 101.43863 | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | 101.53129 | | 101.50712 | | | 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 | | | | 101.56499 | | 101.54027 | | | 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 | | | | 97.07206 | | 97.04167 | | | 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 | | | 9.10500 | 103.79540 | 9.10000 | 103.77940 | | | 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 | 28.73414 | 100.00000 | 28.66985 | | | 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 | 23.68870 | 100.00000 | 23.63068 | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IVC040 On 24/07/2021 Spot Bond | | | 9.10000 | 104.10660 | 9.09000 | 104.11516 | | | 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 | | | | 100.73154 | | 100.70588 | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 101.00283 | | 100.97886 | | | 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 | | | | 100.83234 | | 100.80689 | | | 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 | | | | 100.23345 | | 100.20590 | | | 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 | | | | 99.88148 | | 99.85746 | | | 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 | | | | 100.72161 | | 100.69517 | | | 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 | | | | 100.52068 | | 100.49354 | | | 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 | | | | 101.67062 | | 101.64544 | | | 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 | | | | 100.74327 | | 100.71721 | | | 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 | | | | 101.60377 | | 101.57867 | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC063 On 07/08/2020 Spot Bond | | | | 100.62094 | | 100.59311 | | | | 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 | | | | 102.14174 | | 102.11703 | | | | 0.00 | 0 | 0 |
| Total IVC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC064 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC065 On 10/09/2018 Spot Bond | | | | 102.10771 | | 102.08240 | | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2016 Spot Bond | | | | 101.87654 | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2017 Spot Bond | | | 100.00000 | 97.46589 | 100.00000 | 97.21405 | | | | 0.00 | 0 | 0 |
| Total IVC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC066 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC067 On 04/11/2017 Spot Bond | | | | 100.67283 | | 100.64721 | | | | 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 | | | | 101.75593 | | 101.73075 | | | | 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 | | | | 101.05890 | | 101.03236 | | | | 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 | | | | 100.86732 | | 100.84151 | | | | 0.00 | 0 | 0 |
| Total IVC077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC077 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | 101.12596 | | 101.10008 | | | | 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 | 15.02441 | 100.00000 | 14.98761 | | | | 0.00 | 0 | 0 |
| Total IVC082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC082 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC083 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 | | | | 100.47159 | | 100.44619 | | | | 0.00 | 0 | 0 |
| Total IVC086 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 IVC086 | | | | | | | | | 0.00 | 0 | 0 |
| IVC087 On 07/10/2018 Spot Bond | | | | 101.20522 | | 101.18199 | | | 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 | | | | 101.16549 | | 101.14206 | | | 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 | | | | 100.68842 | | 100.66425 | | | 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 | | | | 100.70016 | | 100.67559 | | | 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 | | | | 100.18627 | | 100.15768 | | | 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 | | | | 100.17878 | | 100.15128 | | | 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 | | | 9.95000 | 102.85942 | 9.94000 | 102.86837 | | | 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 | | | | 101.67546 | | 101.64939 | | | 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 | | | 8.50500 | 104.58636 | 8.50000 | 104.56733 | | | 0.00 | 0 | 0 |
| Total IVC098 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC098 | | | | | | | | | 0.00 | 0 | 0 |
| IVC101 On 24/01/2019 Spot Bond | | | | 100.88330 | | 100.85927 | | | 0.00 | 0 | 0 |
| Total IVC101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC101 | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | 100.82126 | | 100.79247 | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | 101.70114 | | 101.67465 | | | 0.00 | 0 | 0 |
| Total IVC103 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 IVC103 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | 99.80488 | | 99.78012 | | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | 102.03136 | | 102.00604 | | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC107 On 29/06/2021 Spot Bond | | | | 101.53360 | | 101.50742 | | | | 0.00 | 0 | 0 |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC108 On 29/07/2019 Spot Bond | | | | 101.36309 | | 101.33497 | | | | 0.00 | 0 | 0 |
| Total IVC108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC108 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC109 On 19/05/2021 Spot Bond | | | | 100.32737 | | 100.29819 | | | | 0.00 | 0 | 0 |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC110 On 19/05/2021 Spot Bond | | | 9.60000 | 100.86177 | 9.59000 | 100.86858 | | | | 0.00 | 0 | 0 |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC111 On 19/05/2020 Spot Bond | | | | 100.29526 | | 100.26877 | | | | 0.00 | 0 | 0 |
| Total IVC111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC111 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC112 On 24/05/2018 Spot Bond | | | | 100.17252 | | 100.14596 | | | | 0.00 | 0 | 0 |
| Total IVC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC112 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC113 On 26/08/2018 Spot Bond | | | | 100.12423 | 100.00000 | 32.03887 | | | | 0.00 | 0 | 7,500,000,000 |
| Total IVC113 SPOT | | | | | | | | | | 0.00 | 0 | 7,500,000,000 |
| Total For IVC113 | | | | | | | | | | 0.00 | 0 | 7,500,000,000 |
| IVC68U On 07/12/2021 Spot Bond | | | 100.00000 | 4.35692 | 100.00000 | 4.34865 | | | | 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 | 65.86935 | 100.00000 | 65.70978 | | | | 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 | 45.78950 | 100.00000 | 45.67858 | | | | 0.00 | 0 | 0 |
| Total IVC74U 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 IVC74U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 6.29766 | 100.00000 | 6.28571 | | | | 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 | 2.77790 | 100.00000 | 2.77263 | | | | 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 | 2.72047 | 100.00000 | 2.71531 | | | | 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 | 2.30617 | 100.00000 | 2.30180 | | | | 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 | 4.39849 | 100.00000 | 4.39014 | | | | 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 | 2.19924 | 100.00000 | 2.19507 | | | | 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 | 2.14969 | 100.00000 | 2.14561 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2019 Spot Bond | | | | 100.85248 | | 100.82262 | | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2017 Spot Bond | | | | 101.99525 | | 101.97199 | | | | 0.00 | 0 | 0 |
| Total KAP001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP001 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 13/06/2019 Spot Bond | | | | 102.04001 | | 102.01459 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00 On 06/06/2019 Spot Bond | | | | 99.85452 | | 99.82994 | | | | 0.00 | 0 | 0 |
| Total KAP003 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 KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 29/06/2018 Spot Bond | | | | 101.57283 | | 101.54840 | | | | 0.00 | 0 | 0 |
| Total KAP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP005 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP005 On 29/06/2021 Spot Bond | | | | 101.66690 | | 101.64096 | | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 26/10/2021 Spot Bond | | | 9.50000 | 103.53113 | 9.49000 | 103.54081 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 28/11/2019 Spot Bond | | | | 100.04784 | | 100.02395 | | | | 0.00 | 0 | 80,000,000 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| KAP008 On 24/05/2020 Spot Bond | | | | 100.18167 | | 100.15375 | | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP041 On 01/07/2019 Spot Bond | | | 100.00000 | 25.55919 | 100.00000 | 25.49660 | | | | 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 | | | | 102.47446 | | 102.44686 | | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB007 On 01/11/2017 Spot Bond | | | | 100.85584 | | 100.82578 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 05/08/2020 Spot Bond | | | | 100.80412 | | 100.77221 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 8.89000 | 132.01523 | 8.90000 | 131.90315 | | | | 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 | | | | 99.45329 | | 99.42982 | | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 101.77639 | | 101.75174 | | | | 0.00 | 0 | 0 |
| Total LBK07 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 LBK07 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | 100.84698 | | 100.82075 | | | | 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 | 23.07611 | 100.00000 | 23.01959 | | | | 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 | | | 9.61000 | 100.09833 | 9.60000 | 100.09453 | | | | 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 | 100.07663 | 9.62000 | 100.05107 | | | | 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 | 102.51949 | 9.71000 | 102.49265 | | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | | 0.00 | 0 | 0 |
| LBK14L On 31/03/2018 Spot Bond | | | 100.00000 | 64.63693 | 100.00000 | 64.47863 | | | | 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 | | | | 101.40421 | | 101.37582 | | | | 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 | | | | 100.02364 | | 99.99966 | | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | 101.78153 | | 101.75650 | | | | 0.00 | 0 | 0 |
| Total LBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK18 On 22/03/2022 Spot Bond | | | | 101.77379 | | 101.74600 | | | | 0.00 | 0 | 0 |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK19 On 23/03/2018 Spot Bond | | | | 101.66237 | | 101.63874 | | | | 0.00 | 0 | 0 |
| Total LBK19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK19 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 8.69500 | 102.03629 | 8.68000 | 102.01549 | | | | 0.00 | 0 | 3,260,000,000 |
| Total LGL02 SPOT | | | | | | | | | | 0.00 | 0 | 3,260,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For LGL02 | | | | | | | | | 0.00 | 0 | 3,260,000,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 9.33500 | 99.84997 | 9.32000 | 99.83690 | | | 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 | | | 9.49000 | 101.77696 | 9.48000 | 101.77791 | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 102.32087 | | 102.29432 | | | 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 | | | 9.75500 | 103.38232 | 9.75000 | 103.37612 | | | 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 | | | | 102.12831 | | 102.10251 | | | 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 | | | | 100.56770 | | 100.53097 | | | 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 | | | 12.83500 | 101.22326 | 12.83000 | 101.19554 | | | 0.00 | 0 | 0 |
| Total LHL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL18 | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 13.61000 | 102.04077 | 13.60000 | 102.02477 | | | 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 | | | | 102.11757 | | 102.09114 | | | 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 | | | | 100.58909 | | 100.55101 | | | 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 | | | | 101.80919 | | 101.67683 | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LRFA1 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 LRFA1 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 17/11/2019 Spot Bond | | | | 100.22271 | | 100.19815 | | | 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 |
| LRFB2 On 20/11/2019 Spot Bond | | | | 100.63235 | | 100.60676 | | | 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 | | | | 100.24987 | | 100.22227 | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 10/11/2017 Spot Bond | | | | 100.48752 | | 100.46329 | | | 0.00 | 0 | 0 |
| Total MAQ090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ090 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 11/12/2017 Spot Bond | | | | 101.87065 | | 101.84839 | | | 0.00 | 0 | 0 |
| Total MAQ093 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ093 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 01/02/2018 Spot Bond | | | | 100.76182 | | 100.73812 | | | 0.00 | 0 | 0 |
| Total MAQ096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ096 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 15/06/2017 Spot Bond | | | | 99.68806 | | 99.66726 | | | 0.00 | 0 | 0 |
| Total MAQ098 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ098 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 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 | | | | 101.98047 | | 101.95676 | | | 0.00 | 0 | 0 |
| Total MAQ0A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A2 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 101.65115 | | 101.63272 | | | 0.00 | 0 | 0 |
| Total MAQ0A3 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 MAQ0A3 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 101.72911 | | 101.70981 | | | | 0.00 | 0 | 0 |
| Total MAQ0A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A4 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 101.90783 | | 101.88666 | | | | 0.00 | 0 | 0 |
| Total MAQ0A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A5 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/02/2020 Spot Bond | | | | 101.91996 | | 101.89864 | | | | 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 | | | | 101.85713 | | 101.83643 | | | | 0.00 | 0 | 0 |
| Total MAQ0J2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 17/08/2017 Spot Bond | | | | 98.38025 | | 98.35948 | | | | 0.00 | 0 | 0 |
| Total MAQ101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ101 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 15/06/2017 Spot Bond | | | | 99.68942 | | 99.66871 | | | | 0.00 | 0 | 0 |
| Total MAQ102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ102 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 01/10/2017 Spot Bond | | | | 101.61489 | | 101.59305 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/08/2017 Spot Bond | | | | 100.54054 | | 100.51624 | | | | 0.00 | 0 | 0 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 13/04/2018 Spot Bond | | | | 101.37966 | | 101.35644 | | | | 0.00 | 0 | 100,000,000 |
| Total MBF045 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For MBF045 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| MBF04 On 17/08/2018 Spot Bond | | | | 100.61479 | | 100.58961 | | | | 0.00 | 0 | 330,000,000 |
| Total MBF046 SPOT | | | | | | | | | | 0.00 | 0 | 330,000,000 |
| Total For MBF046 | | | | | | | | | | 0.00 | 0 | 330,000,000 |
| MBF04 On 07/06/2019 Spot Bond | | | | 100.38644 | | 100.36431 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 14/03/2019 Spot Bond | | | | 102.39295 | | 102.36971 | | | | 0.00 | 0 | 130,000,000 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------------|------------------------|
| Total For MBF049 | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| MBF05 On 16/05/2019 Spot Bond | | | | 100.66800 | | 100.64229 | | | | 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 | 28.88077 | 100.00000 | 28.81081 | | | | 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 | | | | 101.45575 | | 101.43356 | | | | 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 | | | | 102.06871 | | 102.04578 | | | | 0.00 | 0 | 0 |
| Total MBF053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF053 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 27/03/2018 Spot Bond | | | | 101.46751 | | 101.44551 | | | | 0.00 | 0 | 0 |
| Total MBF054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF054 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 27/03/2020 Spot Bond | | | | 101.53825 | | 101.51515 | | | | 0.00 | 0 | 0 |
| Total MBF055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF055 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 30/10/2017 Spot Bond | | | 2.30000 | 98.02291 | 2.30000 | 98.02291 | | | | 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 | | | | 96.75632 | | 96.75632 | | | | 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 | | | | 101.91228 | | 101.88852 | | | | 0.00 | 0 | 0 |
| Total MBP035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 11/04/2020 Spot Bond | | | | 101.18867 | | 101.16527 | | | | 0.00 | 0 | 0 |
| Total MBP036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 26/05/2020 Spot Bond | | | | 100.11788 | 100.00000 | 18.01684 | | | | 0.00 | 200,000,000,000 | 200,000,000,000 |
| Total MBP037 SPOT | | | | | | | | | | 0.00 | 200,000,000,000 | 200,000,000,000 |
| Total For MBP037 | | | | | | | | | | 0.00 | 200,000,000,000 | 200,000,000,000 |
| MBP29 On 23/09/2017 Spot Bond | | | 100.00000 | 91.27637 | 100.00000 | 91.05210 | | | | 0.00 | 0 | 0 |
| Total MBP29U 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 MBP29U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP30 On 24/10/2017 Spot Bond | | | 100.00000 | 88.64336 | 100.00000 | 88.43180 | | | | 0.00 | 0 | 0 |
| Total MBP30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP30U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP31 On 24/10/2017 Spot Bond | | | 100.00000 | 88.66295 | 100.00000 | 88.45135 | | | | 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 | 85.34939 | 100.00000 | 85.15541 | | | | 0.00 | 0 | 0 |
| Total MBP32U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP32U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | 100.69242 | | 100.66812 | | | | 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 | | | 8.73500 | 101.60223 | 8.73000 | 101.58704 | | | | 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 | 102.86578 | 8.00000 | 102.84374 | | | | 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 | | | 8.78500 | 101.30456 | 8.78000 | 101.28927 | | | | 0.00 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 101.09255 | 8.91000 | 101.06848 | | | | 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 | | | | 103.59459 | | 103.56918 | | | | 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 | | | | 103.73215 | | 103.70573 | | | | 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 | | | 8.75500 | 104.60570 | 8.75000 | 104.58831 | | | | 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 | | | 9.35500 | 106.42170 | 9.34500 | 106.43210 | | | | 0.00 | 0 | 0 |
| Total MEFSB5 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 MEFSB5 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 101.70458 | | 101.68131 | | | | 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 | | | 9.41000 | 103.72246 | 9.40000 | 103.71699 | | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | | 0.00 | 0 | 0 |
| MIL02 On 31/05/2017 Spot Bond | | | 9.29500 | 100.00000 | 9.28000 | 99.97458 | | | | 0.00 | 0 | 0 |
| Total MIL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIL02 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2024 Spot Bond | | | | 101.25903 | | 101.23437 | | | | 0.00 | 0 | 70,000,000 |
| Total MMIG01 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For MMIG01 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| MMIG0 On 17/03/2026 Spot Bond | | | 9.23000 | 104.64777 | 9.22000 | 104.65411 | | | | 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 | | | | 99.45819 | | 99.43274 | | | | 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 | | | 11.29000 | 103.38646 | 11.30000 | 103.30247 | | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2017 Spot Bond | | | 10.30500 | 105.39949 | 10.30000 | 105.39029 | | | | 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 | | | 8.99500 | 100.00000 | 8.98000 | 99.97540 | | | | 0.00 | 0 | 0 |
| Total MQB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB02 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN04 On 13/07/2017 Spot Bond | | | 8.99500 | 103.96331 | 8.98000 | 103.93983 | | | | 0.00 | 0 | 0 |
| Total MTN04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN04 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 19/04/2019 Spot Bond | | | 100.00000 | 31.25503 | 100.00000 | 31.17848 | | | | 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 | 30.48963 | 100.00000 | 30.42215 | | | | 0.00 | 0 | 0 |
| Total MTN09U 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 MTN09U | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC1 On 15/11/2017 Spot Bond | | | | 100.36568 | | 100.34282 | | | | 0.00 | 0 | 0 |
| Total MTNC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC18 | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC1 On 15/05/2018 Spot Bond | | | | 100.38064 | | 100.35553 | | | | 0.00 | 0 | 0 |
| Total MTNC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC19 | | | | | | | | | | 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 | | | | 100.22978 | | 100.20442 | | | | 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 | 11.06888 | 100.89771 | 11.04185 | | | | 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 | 11.18012 | 100.61875 | 11.15289 | | | | 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 |

| Contract 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 N4A411 | | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/06/2023 Spot Bond | | | | 101.89794 | | 101.87421 | | | | 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 | | | | 101.96749 | | 101.94050 | | | | 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 | | | | 111.47651 | | 111.45161 | | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 12.93224 | 100.00000 | 12.90092 | | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | | 0.00 | 0 | 0 |
| N5G23I On 20/06/2023 Spot Bond | | | 100.00000 | 13.82198 | 100.00000 | 13.78850 | | | | 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 | | | 10.20500 | 92.26429 | 10.20000 | 92.25887 | | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM02 On 29/06/2020 Spot Bond | | | 9.18000 | 105.11033 | 9.17000 | 105.11095 | | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 9.65500 | 105.13082 | 9.65000 | 105.12657 | | | | 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 | | | 10.29000 | 104.71136 | 10.30000 | 104.62335 | | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK11/ On 28/11/2020 Spot Bond | | | 8.60000 | 101.01910 | 8.59000 | 101.02580 | | | | 0.00 | 0 | 0 |
| Total NBK11A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.25500 | 102.22843 | 9.24500 | 102.23487 | | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.38000 | 101.83502 | 9.38000 | 101.80966 | | | | 0.00 | 0 | 0 |
| Total NBK12A/R208 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 NBK12A/R208 | | | | | | | | | 0.00 | 0 | 0 |
| NBK13, On 19/03/2024 Spot Bond | | | 9.30500 | 104.01070 | 9.30000 | 104.01014 | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | 0 |
| NBK14, On 25/06/2021 Spot Bond | | | 8.83000 | 105.53915 | 8.82000 | 105.54803 | | | 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 | | | 9.28000 | 100.79036 | 9.27000 | 100.80213 | | | 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 | | | | 100.17334 | | 100.14183 | | | 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 | | | 10.19000 | 98.85129 | 10.20000 | 98.77299 | | | 0.00 | 0 | 970,000,000 |
| Total NBK16A SPOT | | | | | | | | | 0.00 | 0 | 970,000,000 |
| Total For NBK16A | | | | | | | | | 0.00 | 0 | 970,000,000 |
| NBK17, On 22/04/2026 Spot Bond | | | 10.49000 | 97.96486 | 10.50000 | 97.88174 | | | 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 | | | 9.04000 | 100.54257 | 9.03000 | 100.54406 | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | 0.00 | 0 | 0 |
| NBK19, On 01/06/2022 Spot Bond | | | 9.43000 | 100.79660 | 9.42000 | 100.81048 | | | 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 | | | | 101.48840 | | 101.46674 | | | 0.00 | 0 | 100,000,000 |
| Total NBK19B SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For NBK19B | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NBK19I On 26/06/2017 Spot Bond | | | 100.00000 | 95.27760 | 100.00000 | 95.03454 | | | 0.00 | 0 | 0 |
| Total NBK19B/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19B/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| NBK20, On 01/06/2026 Spot Bond | | | 10.28000 | 100.43485 | 10.29000 | 100.34920 | | | 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 | | | | 99.68800 | | 99.66329 | | | 0.00 | 0 | 0 |
| Total NBK20B 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 NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21 On 21/07/2022 Spot Bond | | | 10.94000 | 101.91718 | 10.95000 | 101.82759 | | | | 0.00 | 0 | 100,000,000 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NBK21 On 10/11/2017 Spot Bond | | | | 100.60362 | | 100.57957 | | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22 On 19/11/2022 Spot Bond | | | 9.64500 | 102.09480 | 9.64000 | 102.08978 | | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22 On 12/02/2018 Spot Bond | | | | 100.62458 | | 100.59990 | | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23 On 19/11/2025 Spot Bond | | | 10.14000 | 103.38912 | 10.15000 | 103.30426 | | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23 On 12/02/2020 Spot Bond | | | | 100.58505 | | 100.55932 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24 On 19/11/2027 Spot Bond | | | 10.64000 | 102.18382 | 10.65000 | 102.09202 | | | | 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 |
| NBK24 On 11/02/2022 Spot Bond | | | | 100.49656 | | 100.47064 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25 On 17/02/2023 Spot Bond | | | 9.54500 | 107.82838 | 9.54000 | 107.82294 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25 On 12/02/2025 Spot Bond | | | | 100.43877 | | 100.41139 | | | | 0.00 | 0 | 30,000,000 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| NBK26 On 10/05/2023 Spot Bond | | | 100.00000 | 11.90687 | 100.00000 | 11.88066 | | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26 On 22/04/2026 Spot Bond | | | | 100.97040 | | 100.94399 | | | | 0.00 | 0 | 0 |
| Total NBK26B 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 NBK26B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27 On 10/05/2026 Spot Bond | | | 9.93000 | 107.74441 | 9.94000 | 107.65489 | | | | 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 | | | | 100.26374 | | 100.24221 | | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28 On 02/08/2023 Spot Bond | | | 9.55500 | 105.32213 | 9.55000 | 105.31822 | | | | 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 | | | | 100.29677 | | 100.27014 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29 On 31/07/2026 Spot Bond | | | 10.19000 | 105.27060 | 10.20000 | 105.18229 | | | | 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 | | | | 100.58951 | | 100.56377 | | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30 On 20/02/2024 Spot Bond | | | 9.34500 | 103.87695 | 9.34000 | 103.87552 | | | | 0.00 | 0 | 0 |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | 100.33192 | | 100.30485 | | | | 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 | | | | 100.35305 | | 100.32790 | | | | 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 | | | | 100.01966 | | 100.08977 | | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | 100.73764 | | 100.71234 | | | | 0.00 | 0 | 0 |
| Total NBK33B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK33B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | 100.53548 | | 100.50895 | | | | 0.00 | 0 | 0 |
| Total NBK34B 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 NBK34B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | 100.54675 | | 100.51967 | | | | 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 | | | | 100.56065 | | 100.53291 | | | | 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 | | | | 100.74619 | | 100.72127 | | | | 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 | | | | 100.73415 | | 100.70822 | | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 8.40500 | 108.60483 | 8.35000 | 108.69702 | | | | 0.00 | 0 | 5,000,000,000 |
| Total NBK3A SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For NBK3A | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 27.68657 | 100.00000 | 27.62564 | | | | 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 | | | 11.06500 | 45.94403 | 11.07500 | 45.90017 | | | | 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 | | | | 100.87341 | | 100.84635 | | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | 100.31540 | | 100.28960 | | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | 100.22488 | | 100.19827 | | | | 0.00 | 0 | 0 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK43I On 20/02/2024 Spot Bond | | | | 100.23098 | | 100.20370 | | | | 0.00 | 0 | 50,000,000 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| NBK7B On 19/04/2020 Spot Bond | | | | 101.10551 | | 101.07919 | | | | 0.00 | 0 | 0 |
| Total NBK7B 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 NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.41198 | | 100.38491 | | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 101.76834 | | 101.74418 | | | | 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 | | | | 101.40030 | | 101.37608 | | | | 0.00 | 0 | 0 |
| Total NCLN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 101.85169 | | 101.82634 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 10.50413 | 100.00000 | 10.47869 | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 8.45594 | 100.00000 | 8.43545 | | | | 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 | | | 10.23500 | 104.10106 | 10.24500 | 104.02400 | | | | 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 | | | | 101.84188 | | 101.81667 | | | | 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 | | | 10.27000 | 103.07966 | 10.28000 | 103.00314 | | | | 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 | | | | 101.85169 | | 101.82634 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 101.86728 | | 101.84171 | | | | 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 | | | | 101.88689 | | 101.86104 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 99.95408 | | 99.93093 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 09/04/2018 Spot Bond | | | | 101.26759 | | 101.24313 | | | | 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 | | | | 101.76070 | | 101.73536 | | | | 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 | | | | 101.26764 | | 101.24318 | | | | 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 | 14.97363 | 100.00000 | 14.93736 | | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | | 0.00 | 0 | 0 |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 1.60514 | 100.00000 | 1.60196 | | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | | 0.00 | 0 | 0 |
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 12.52427 | 100.00000 | 12.49393 | | | | 0.00 | 0 | 0 |
| Total NED03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED03U | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2023 Spot Bond | | | | 101.81814 | | 101.79173 | | | | 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 | | | | 100.39614 | | 100.37135 | | | | 0.00 | 0 | 100,000,000 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NED15 On 08/04/2024 Spot Bond | | | 9.28500 | 103.50575 | 9.28000 | 103.48856 | | | | 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 | | | | 99.71130 | | 99.68194 | | | | 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 | | | | 101.20461 | | 101.17688 | | | | 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 | | | | 101.20385 | | 101.17598 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2025 Spot Bond | | | | 103.05016 | | 103.02194 | | | | 0.00 | 0 | 0 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2020 Spot Bond | | | 10.81000 | 105.88858 | 10.80000 | 105.88368 | | | | 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 | | | | 101.19624 | | 101.17501 | | | | 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 | 107.96919 | 9.44500 | 107.94212 | | | | 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 | | | | 102.63990 | | 102.60037 | | | | 0.00 | 0 | 20,000,000 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| NEDT1 On 26/11/2021 Spot Bond | | | | 100.08398 | | 100.14019 | | | | 0.00 | 0 | 10,000,000 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NET50 On 08/08/2017 Spot Bond | | | | 102.58445 | | 102.56158 | | | | 0.00 | 0 | 0 |
| Total NET50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET50 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | 103.37668 | | 103.34668 | | | | 0.00 | 0 | 40,000,000 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | 103.24239 | | 103.21257 | | | | 0.00 | 0 | 60,000,000 |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | 100.18132 | | 100.15067 | | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NHM001/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 100.67677 | 13.50000 | 100.64104 | | | | 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 | | | | 99.72378 | | 99.69318 | | | | 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 | | | 3.22000 | 121.04897 | 3.19000 | 121.24893 | | | | 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 | 170.45087 | 3.45000 | 170.37537 | | | | 0.00 | 0 | 0 |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 3.61000 | 117.81464 | 3.58000 | 118.00717 | | | | 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 | | | 3.85000 | 160.92705 | 3.85000 | 160.85412 | | | | 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 | | | 3.92000 | 159.89562 | 3.92000 | 159.82287 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB17 On 31/01/2038 Spot Bond | | | 3.81000 | 80.27930 | 3.81000 | 80.24216 | | | | 0.00 | 0 | 0 |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 8.46000 | 105.67610 | 8.45000 | 105.67951 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2020 Spot Bond | | | 9.09000 | 103.72493 | 9.08000 | 103.72596 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A16 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 |
| NQ1A16 On 22/05/2050 Spot Bond | | | | 100.19938 | | 100.17387 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | 100.11850 | | 100.09198 | | | | 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 | | | | 100.21724 | | 100.19328 | | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2018 Spot Bond | | | | 100.21208 | | 100.18675 | | | | 0.00 | 0 | 0 |
| Total NQ1A23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A23 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | 100.22527 | | 100.19845 | | | | 0.00 | 0 | 0 |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2022 Spot Bond | | | | 100.23095 | | 100.20349 | | | | 0.00 | 0 | 0 |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2018 Spot Bond | | | | 100.21208 | | 100.18675 | | | | 0.00 | 0 | 0 |
| Total NQ1A26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A26 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 9.29000 | 103.71923 | 9.28000 | 103.71964 | | | | 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 | | | | 100.26327 | | 100.23752 | | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | 100.23056 | | 100.20315 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2018 Spot Bond | | | | 100.21692 | | 100.19104 | | | | 0.00 | 0 | 0 |
| Total NQ1B19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 9.49000 | 103.71358 | 9.48000 | 103.71336 | | | | 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 | | | | 100.21933 | | 100.19319 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NQ1C15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.24090 | | 100.21233 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2018 Spot Bond | | | | 100.22054 | | 100.19426 | | | | 0.00 | 0 | 0 |
| Total NQ1C19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.26490 | | 100.23365 | | | | 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 | | | | 100.22416 | | 100.19748 | | | | 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 | | | | 100.24747 | | 100.22014 | | | | 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 | | | 8.51500 | 105.15726 | 8.51000 | 105.14033 | | | | 0.00 | 0 | 0 |
| Total NRA018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA018 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/10/2022 Spot Bond | | | 9.23000 | 113.66088 | 9.22000 | 113.67826 | | | | 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 | | | 2.86000 | 179.67791 | 2.82000 | 179.97759 | | | | 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 | | | 10.99000 | 108.11501 | 11.00000 | 108.01512 | | | | 0.00 | 0 | 5,540,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 5,540,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 5,540,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 12.25782 | 100.00000 | 12.23054 | | | | 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 | | | | 102.00492 | | 101.98160 | | | | 0.00 | 0 | 0 |
| Total NTC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC16 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.44712 | | 100.42515 | | | | 0.00 | 0 | 1,600,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NTC18 SPOT | | | | | | | | | | 0.00 | 0 | 1,600,000,000 |
| Total For NTC18 | | | | | | | | | | 0.00 | 0 | 1,600,000,000 |
| NTC19 On 27/07/2020 Spot Bond | | | | 100.84451 | | 100.81866 | | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | | 0.00 | 0 | 0 |
| NYT13U On 28/05/2020 Spot Bond | | | 100.00000 | 22.57941 | 100.00000 | 22.52471 | | | | 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 | | | | 100.63469 | | 100.61092 | | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 9.61000 | 99.32864 | 9.60000 | 99.32492 | | | | 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 | | | | 102.03275 | | 102.00670 | | | | 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 | | | 9.76000 | 101.90831 | 9.75000 | 101.90598 | | | | 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 | | | 10.48500 | 101.40541 | 10.48000 | 101.39570 | | | | 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 | | | 11.39000 | 99.92707 | 11.40000 | 99.84692 | | | | 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 | | | | 102.34038 | | 102.31461 | | | | 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 | | | 10.47500 | 103.96908 | 10.47000 | 103.96039 | | | | 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 | | | 11.39000 | 102.15642 | 11.40000 | 102.07298 | | | | 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 | 108.33300 | 10.00000 | 108.30400 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM29 On 04/09/2017 Spot Bond | | | | 99.77322 | | 99.74949 | | | | 0.00 | 0 | 0 |
| Total PMM29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM29 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM30 On 07/09/2017 Spot Bond | | | | 99.84394 | | 99.82128 | | | | 0.00 | 0 | 0 |
| Total PMM30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM30 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM33 On 01/09/2017 Spot Bond | | | | 99.97717 | | 99.95436 | | | | 0.00 | 0 | 0 |
| Total PMM33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM33 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM34 On 07/03/2018 Spot Bond | | | | 99.40459 | | 99.38044 | | | | 0.00 | 0 | 0 |
| Total PMM34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM34 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM35 On 06/11/2017 Spot Bond | | | | 100.60916 | | 100.58654 | | | | 0.00 | 0 | 0 |
| Total PMM35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM35 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM36 On 04/05/2018 Spot Bond | | | | 100.65126 | | 100.62645 | | | | 0.00 | 0 | 0 |
| Total PMM36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM36 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM37 On 27/11/2017 Spot Bond | | | | 100.13426 | | 100.11186 | | | | 0.00 | 0 | 0 |
| Total PMM37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM37 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/12/2018 Spot Bond | | | | 97.90413 | | 97.87462 | | | | 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 | | | | 97.48705 | | 97.45830 | | | | 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 | 102.22471 | 10.01500 | 102.20616 | | | | 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 | | | | 100.88873 | | 100.86462 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------------|------------------------|---------------|
| Total PRE1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1B On 27/01/2028 Spot Bond | | | | 100.81674 | | 100.79173 | | | | 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 | | | | 100.89322 | | 100.86586 | | | | 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 | | | | 100.91099 | | 100.88309 | | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1D1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | 101.37990 | | 101.35434 | | | | 0.00 | 0 | 0 |
| Total PRE2A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | 101.44439 | | 101.41773 | | | | 0.00 | 0 | 0 |
| Total PRE2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | 101.50073 | | 101.47310 | | | | 0.00 | 0 | 0 |
| Total PRE2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2B On 20/02/2022 Spot Bond | | | | 101.61317 | | 101.58362 | | | | 0.00 | 0 | 0 |
| Total PRE2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2C On 20/02/2022 Spot Bond | | | | 101.62921 | | 101.59938 | | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | 101.64524 | | 101.61513 | | | | 0.00 | 0 | 0 |
| Total PRE2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 8.49000 | 117.61357 | 8.50000 | 117.51664 | | | 458,557,213,923,000.00 | 1,820,795,902,700 | 1,904,297,808,800 | |
| Total R186 SPOT | | | | | | | | | 1,820,795,902,700 | 820,795,902,700 | 904,297,808,800 | |
| Total For R186 | | | | | | | | | 1,820,795,902,700 | 820,795,902,700 | 904,297,808,800 | |
| R197 On 07/12/2023 Spot Bond | | | 2.36000 | 293.25994 | 2.32000 | 293.79627 | | | 11,558,937,092,000.00 | 4,897,854,700 | 15,883,436,400 | |
| Total R197 SPOT | | | | | | | | | 4,897,854,700 | 4,897,854,700 | 15,883,436,400 | |
| Total For R197 | | | | | | | | | 4,897,854,700 | 4,897,854,700 | 15,883,436,400 | |
| R202 On 07/12/2033 Spot Bond | | | 2.40000 | 238.74217 | 2.38000 | 239.25843 | | | 11,786,152,320,000.00 | 4,910,896,800 | 203,464,173,700 | |

| 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 R202 SPOT | | | | | | | | | 11,786,152,320,000.00 | 4,910,896,800 | 203,464,173,700 |
| Total For R202 | | | | | | | | | 11,786,152,320,000.00 | 4,910,896,800 | 203,464,173,700 |
| R2023 On 28/02/2023 Spot Bond | | | 7.90500 | 101.21347 | 7.90000 | 101.21482 | | | 719,829,398,200,000.00 | 344,064,440,000 | 729,969,121,400 |
| Total R2023 SPOT | | | | | | | | | 19,829,398,200,000.00 | 344,064,440,000 | 729,969,121,400 |
| Total For R2023 | | | | | | | | | 19,829,398,200,000.00 | 344,064,440,000 | 729,969,121,400 |
| R203 On 15/09/2017 Spot Bond | | | 7.43500 | 101.90393 | 7.42000 | 101.88804 | | | 37,175,000,000.00 | 5,000,000 | 513,329,000,000 |
| Total R203 SPOT | | | | | | | | | 37,175,000,000.00 | 5,000,000 | 513,329,000,000 |
| Total For R203 | | | | | | | | | 37,175,000,000.00 | 5,000,000 | 513,329,000,000 |
| R2030 On 31/01/2030 Spot Bond | | | 8.98000 | 95.30548 | 8.99000 | 95.21141 | | | 660,235,849,600,000.00 | 964,391,520,000 | 948,406,081,000 |
| Total R2030 SPOT | | | | | | | | | 10,235,849,600,000.00 | 964,391,520,000 | 948,406,081,000 |
| Total For R2030 | | | | | | | | | 10,235,849,600,000.00 | 964,391,520,000 | 948,406,081,000 |
| R2032 On 31/03/2032 Spot Bond | | | 9.13000 | 94.27984 | 9.14000 | 94.18057 | | | 366,759,806,100,000.00 | 587,815,970,000 | 225,512,370,000 |
| Total R2032 SPOT | | | | | | | | | 16,759,806,100,000.00 | 587,815,970,000 | 225,512,370,000 |
| Total For R2032 | | | | | | | | | 16,759,806,100,000.00 | 587,815,970,000 | 225,512,370,000 |
| R2035 On 28/02/2035 Spot Bond | | | 9.33000 | 98.28317 | 9.33500 | 98.21712 | | | 937,393,532,826,000.00 | 422,014,312,200 | 286,672,872,500 |
| Total R2035 SPOT | | | | | | | | | 17,393,532,826,000.00 | 422,014,312,200 | 286,672,872,500 |
| Total For R2035 | | | | | | | | | 17,393,532,826,000.00 | 422,014,312,200 | 286,672,872,500 |
| R2037 On 31/01/2037 Spot Bond | | | 9.43500 | 94.50231 | 9.43500 | 94.47825 | | | 608,750,692,500,000.00 | 382,485,500,000 | 911,183,400,000 |
| Total R2037 SPOT | | | | | | | | | 18,750,692,500,000.00 | 382,485,500,000 | 911,183,400,000 |
| Total For R2037 | | | | | | | | | 18,750,692,500,000.00 | 382,485,500,000 | 911,183,400,000 |
| R204 On 21/12/2018 Spot Bond | | | 7.33500 | 104.49340 | 7.33000 | 104.48002 | | | 995,567,078,519,000.00 | 272,060,951,400 | 336,503,009,700 |
| Total R204 SPOT | | | | | | | | | 15,567,078,519,000.00 | 272,060,951,400 | 336,503,009,700 |
| Total For R204 | | | | | | | | | 15,567,078,519,000.00 | 272,060,951,400 | 336,503,009,700 |
| R2040 On 31/01/2040 Spot Bond | | | 9.52000 | 98.16118 | 9.52500 | 98.09164 | | | 021,800,320,000,000.00 | 317,416,000,000 | 672,362,700,000 |
| Total R2040 SPOT | | | | | | | | | 1,800,320,000,000.00 | 317,416,000,000 | 672,362,700,000 |
| Total For R2040 | | | | | | | | | 1,800,320,000,000.00 | 317,416,000,000 | 672,362,700,000 |
| R2044 On 31/01/2044 Spot Bond | | | 9.58500 | 94.88345 | 9.59000 | 94.81431 | | | 153,122,641,000,000.00 | 224,634,600,000 | 854,610,900,000 |
| Total R2044 SPOT | | | | | | | | | 13,122,641,000,000.00 | 224,634,600,000 | 854,610,900,000 |
| Total For R2044 | | | | | | | | | 13,122,641,000,000.00 | 224,634,600,000 | 854,610,900,000 |
| R2048 On 28/02/2048 Spot Bond | | | 9.56500 | 94.12294 | 9.57500 | 94.00745 | | | 248,039,735,000,000.00 | 653,219,000,000 | 1,379,764,100,000 |
| Total R2048 SPOT | | | | | | | | | 18,039,735,000,000.00 | 653,219,000,000 | 379,764,100,000 |
| Total For R2048 | | | | | | | | | 18,039,735,000,000.00 | 653,219,000,000 | 379,764,100,000 |
| R207 On 15/01/2020 Spot Bond | | | 7.41000 | 102.33608 | 7.40000 | 102.33896 | | | 666,878,347,311,000.00 | 899,713,677,100 | 503,392,977,500 |
| Total R207 SPOT | | | | | | | | | 16,878,347,311,000.00 | 899,713,677,100 | 503,392,977,500 |
| Total For R207 | | | | | | | | | 16,878,347,311,000.00 | 899,713,677,100 | 503,392,977,500 |
| R208 On 31/03/2021 Spot Bond | | | 7.53000 | 98.55526 | 7.52000 | 98.56766 | | | 120,113,640,124,000.00 | 679,961,970,800 | 750,619,206,100 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total R208 SPOT | | | | | | | | | 20,113,640,124,000.00 | 679,961,970,800 | 750,619,206,100 |
| Total For R208 | | | | | | | | | 20,113,640,124,000.00 | 679,961,970,800 | 750,619,206,100 |
| R209 On 31/03/2036 Spot Bond | | | 9.29500 | 74.18497 | 9.30000 | 74.13160 | | | 658,170,949,000,000.00 | 823,902,200,000 | 882,653,679,200 |
| Total R209 SPOT | | | | | | | | | 18,170,949,000,000.00 | 823,902,200,000 | 382,653,679,200 |
| Total For R209 | | | | | | | | | 18,170,949,000,000.00 | 823,902,200,000 | 382,653,679,200 |
| R210 On 31/03/2028 Spot Bond | | | 2.36000 | 184.80452 | 2.36000 | 184.72818 | | | 27,150,813,284,000.00 | 11,504,581,900 | 104,682,394,600 |
| Total R210 SPOT | | | | | | | | | 27,150,813,284,000.00 | 11,504,581,900 | 104,682,394,600 |
| Total For R210 | | | | | | | | | 27,150,813,284,000.00 | 11,504,581,900 | 104,682,394,600 |
| R212 On 31/01/2022 Spot Bond | | | 2.43000 | 148.48358 | 2.40000 | 148.61466 | | | 32,805,000,000,000.00 | 13,500,000,000 | 150,930,304,100 |
| Total R212 SPOT | | | | | | | | | 12,805,000,000,000.00 | 13,500,000,000 | 150,930,304,100 |
| Total For R212 | | | | | | | | | 12,805,000,000,000.00 | 13,500,000,000 | 150,930,304,100 |
| R213 On 28/02/2031 Spot Bond | | | 9.01500 | 86.02804 | 9.02500 | 85.93819 | | | 287,999,818,572,500.00 | 475,651,671,500 | 526,967,628,300 |
| Total R213 SPOT | | | | | | | | | 17,999,818,572,500.00 | 475,651,671,500 | 526,967,628,300 |
| Total For R213 | | | | | | | | | 17,999,818,572,500.00 | 475,651,671,500 | 526,967,628,300 |
| R214 On 28/02/2041 Spot Bond | | | 9.46500 | 73.76393 | 9.46500 | 73.74539 | | | 361,552,865,824,500.00 | 38,198,929,300 | 654,192,136,100 |
| Total R214 SPOT | | | | | | | | | 1,552,865,824,500.00 | 38,198,929,300 | 654,192,136,100 |
| Total For R214 | | | | | | | | | 1,552,865,824,500.00 | 38,198,929,300 | 654,192,136,100 |
| R337C On 21/06/2020 Spot Bond | | | 8.54000 | 77.43699 | 8.54000 | 77.41920 | | | 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 | 49.00715 | 9.05000 | 48.99524 | | | 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 | | | | 100.92535 | | 100.90017 | | | 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 | | | | 100.85933 | | 100.83596 | | | 0.00 | 0 | 0 |
| Total RCG01C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01C | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 102.18135 | | 102.15344 | | | 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 | | | | 102.54990 | | 102.52448 | | | 0.00 | 0 | 0 |
| Total RCSB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB07 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB2 On 24/07/2017 Spot Bond | | | 100.00000 | 87.11217 | 100.00000 | 86.90476 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total RCSB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB2U | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 64.39606 | 100.00000 | 64.23835 | | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF011 On 04/09/2017 Spot Bond | | | 100.00000 | 98.93617 | 100.00000 | 98.67374 | | | | 0.00 | 0 | 0 |
| Total RDF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF01U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF021 On 04/12/2020 Spot Bond | | | 100.00000 | 10.56792 | 100.00000 | 10.53829 | | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF031 On 04/04/2018 Spot Bond | | | 100.00000 | 64.16460 | 100.00000 | 63.99913 | | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF041 On 04/10/2018 Spot Bond | | | 100.00000 | 42.63156 | 100.00000 | 42.52162 | | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF051 On 04/12/2019 Spot Bond | | | 100.00000 | 16.01721 | 100.00000 | 15.97591 | | | | 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 | | | | 101.94476 | | 101.92059 | | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.35679 | | 100.33565 | | | | 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 | | | | 100.02587 | | 100.00195 | | | | 0.00 | 0 | 208,000,000 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 208,000,000 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 208,000,000 |
| RDFB0 On 22/03/2019 Spot Bond | | | | 102.45409 | | 102.42985 | | | | 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 | 33.56944 | 100.00000 | 33.48810 | | | | 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 | | | | 101.74081 | | 101.71690 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | 101.66240 | | 101.63761 | | | | 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 | | | | 99.95253 | | 99.92871 | | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2020 Spot Bond | | | | 101.59132 | | 101.56739 | | | | 0.00 | 0 | 80,000,000 |
| Total RDFB10 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For RDFB10 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| RDFB1 On 27/03/2022 Spot Bond | | | | 101.62838 | | 101.60386 | | | | 0.00 | 0 | 0 |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 02/06/2017 Spot Bond | | | | 99.95646 | | 99.93452 | | | | 0.00 | 0 | 0 |
| Total RDFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 07/07/2017 Spot Bond | | | | 100.78223 | | 100.75828 | | | | 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 | | | | 101.30574 | | 101.28295 | | | | 0.00 | 0 | 0 |
| Total RDFC35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC35 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 22/09/2017 Spot Bond | | | | 101.55016 | | 101.52802 | | | | 0.00 | 0 | 0 |
| Total RDFC36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC36 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.32455 | | 100.29738 | | | | 0.00 | 0 | 0 |
| Total REB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | 100.00000 | 57.03185 | 100.00000 | 56.89369 | | | | 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 | | | | 100.23601 | | 100.20820 | | | | 0.00 | 0 | 0 |
| Total REB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB02 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 17/11/2017 Spot Bond | | | | 100.27279 | | 100.25017 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total REBC05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC05 | | | | | | | | | | 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 | | | | 101.82996 | | 101.79766 | | | | 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 | | | | 101.92836 | | 101.89427 | | | | 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 | | | | 102.31437 | | 102.27323 | | | | 0.00 | 0 | 0 |
| Total RED203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED203 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/01/2020 Spot Bond | | | | 101.90505 | | 101.87136 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | 102.47150 | | 102.43915 | | | | 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 | 66.41305 | 100.00000 | 66.25216 | | | | 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 | 31.70482 | 100.00000 | 31.62802 | | | | 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 | 17.52542 | 100.00000 | 17.48296 | | | | 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 | 11.79763 | 100.00000 | 11.76905 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.61062 | | 100.58486 | | | | 0.00 | 0 | 0 |
| Total RES15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES15 | | | | | | | | | | 0.00 | 0 | 0 |
| RES18 On 05/02/2018 Spot Bond | | | | 100.65398 | | 100.62790 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | 102.12335 | | 102.09895 | | | | 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 | | | | 101.05863 | | 101.03422 | | | | 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 | | | | 100.50326 | | 100.37695 | | | | 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 | | | | 100.15274 | | 100.02575 | | | | 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 | | | | 101.01355 | | 100.98816 | | | | 0.00 | 0 | 500,000,000 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For RES36 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| RES37 On 12/07/2017 Spot Bond | | | | 103.18634 | | 103.16341 | | | | 0.00 | 0 | 0 |
| Total RES37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES37 | | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | 100.73853 | | 100.71254 | | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | | 0.00 | 0 | 0 |
| RES39 On 03/05/2018 Spot Bond | | | 100.00000 | 53.17139 | 100.00000 | 53.00538 | | | | 0.00 | 0 | 0 |
| Total RES39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES39U | | | | | | | | | | 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 |
| RP014 On 27/09/2019 Spot Bond | | | | 80.79625 | | 80.73781 | | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | | 0.00 | 0 | 0 |
| RP018 On 12/02/2020 Spot Bond | | | 12.35000 | 105.16045 | 12.35000 | 105.12564 | | | | 0.00 | 0 | 0 |
| Total RP018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP018 | | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 21.00807 | 100.00000 | 20.95717 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RP020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP011 On 31/08/2018 Spot Bond | | | 100.00000 | 32.84672 | 100.00000 | 32.76800 | | | | 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 | 21.26791 | 100.00000 | 21.19024 | | | | 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 | | | | 100.69308 | | 100.64402 | | | | 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 | | | | 46.94361 | | 46.88609 | | | | 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 | | | 9.21000 | 103.50932 | 9.20000 | 103.51649 | | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 0 |
| RW23 On 10/12/2023 Spot Bond | | | 9.58500 | 99.38733 | 9.58000 | 104.12716 | | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 10.73500 | 96.52912 | 10.74500 | 101.54397 | | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | 0 |
| S1327L On 02/08/2017 Spot Bond | | | 100.00000 | 85.28037 | 100.00000 | 85.08159 | | | | 0.00 | 0 | 0 |
| Total S1327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For S1327U | | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 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 | | | 8.41500 | 100.57458 | 8.40000 | 100.55913 | | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK15 On 23/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK16 On 15/03/2023 Spot Bond | | | | 102.22814 | | 102.20327 | | | | 0.00 | 30,000,000 | 30,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total SBK16 SPOT | | | | | | | | | | 0.00 | 30,000,000 | 30,000,000 |
| Total For SBK16 | | | | | | | | | | 0.00 | 30,000,000 | 30,000,000 |
| SBK17 On 30/07/2024 Spot Bond | | | | 99.71026 | | 99.68193 | | | | 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 | | | | 99.42256 | | 99.39407 | | | | 0.00 | 980,000,000 | 810,000,000 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 980,000,000 | 810,000,000 |
| Total For SBK18 | | | | | | | | | | 0.00 | 980,000,000 | 810,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.98031 | | 100.95364 | | | | 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 | | | | 101.48086 | | 101.45434 | | | | 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 | | | | 100.62843 | | 100.59820 | | | | 0.00 | 0 | 100,000,000 |
| Total SBK21 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SBK21 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.18286 | | 100.15506 | | | | 0.00 | 0 | 20,000,000 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For SBK22 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 11.20500 | 101.42147 | 11.20000 | 101.41033 | | | | 0.00 | 0 | 1,930,000,000 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 1,930,000,000 |
| Total For SBK23 | | | | | | | | | | 0.00 | 0 | 1,930,000,000 |
| SBK24 On 19/10/2025 Spot Bond | | | | 102.67898 | | 102.65025 | | | | 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 | 12.00655 | 100.00000 | 11.97715 | | | | 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 | | | | 102.71091 | | 102.68053 | | | | 0.00 | 0 | 20,000,000 |
| Total SBK25 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For SBK25 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 11.27000 | 104.20497 | 11.26000 | 104.20528 | | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK9 On 10/04/2018 Spot Bond | | | 8.68500 | 100.92107 | 8.68000 | 100.90170 | | | | 0.00 | 0 | 2,760,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 8.83500 | 101.49626 | 8.82000 | 101.47671 | | | 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 | | | | 101.92467 | | 101.90187 | | | 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 | | | 8.05500 | 101.88673 | 8.04000 | 101.86950 | | | 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 | | | | 102.07660 | | 102.05340 | | | 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 | | | | 102.37312 | | 102.34904 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.83000 | 108.96120 | 8.82000 | 108.96984 | | 1,766,000,000,000.00 | | 200,000,000 | 200,000,000 |
| Total SBS19 SPOT | | | | | | | | 1,766,000,000,000.00 | | 200,000,000 | 200,000,000 |
| Total For SBS19 | | | | | | | | 1,766,000,000,000.00 | | 200,000,000 | 200,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 9.74500 | 102.22257 | 9.75500 | 102.13659 | | 1,656,650,000,000.00 | | 170,000,000 | 170,000,000 |
| Total SBS20 SPOT | | | | | | | | 1,656,650,000,000.00 | | 170,000,000 | 170,000,000 |
| Total For SBS20 | | | | | | | | 1,656,650,000,000.00 | | 170,000,000 | 170,000,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | 101.89875 | | 101.87123 | | 0.00 | | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SBS21 | | | | | | | | 0.00 | | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.76275 | | 100.73655 | | 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 | | | 8.29500 | 101.19631 | 8.32000 | 101.12879 | | 1,907,850,000,000.00 | | 230,000,000 | 230,000,000 |
| Total SBS25 SPOT | | | | | | | | 1,907,850,000,000.00 | | 230,000,000 | 230,000,000 |
| Total For SBS25 | | | | | | | | 1,907,850,000,000.00 | | 230,000,000 | 230,000,000 |
| SBS27 On 20/02/2024 Spot Bond | | | 9.50500 | 105.82291 | 9.50000 | 105.82071 | | 0.00 | | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For SBS27 | | | | | | | | 0.00 | | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 8.30500 | 104.75985 | 8.34000 | 104.67180 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| Total SBS29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 9.92500 | 90.03020 | 9.93500 | 89.95191 | | | 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 | | | | 101.71472 | | 101.69193 | | | 0.00 | 0 | 3,000,000,000 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| SBS31 On 27/06/2027 Spot Bond | | | 10.01000 | 103.15839 | 10.02000 | 103.06891 | | | 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 | | | | 101.56654 | | 101.54272 | | | 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 | | | | 101.71435 | | 101.69094 | | | 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 | | | 10.29000 | 101.01428 | 10.30000 | 100.93656 | | | 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 | | | | 100.93650 | | 100.90994 | | | 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 | | | | 100.55459 | | 100.52957 | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.47500 | 101.49950 | 8.48500 | 101.45296 | | | 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 | | | 9.58000 | 100.42218 | 9.59000 | 100.34369 | | 3,257,200,000,000.00 | | 340,000,000 | 190,000,000 |
| Total SBS38 SPOT | | | | | | | | 3,257,200,000,000.00 | | 340,000,000 | 190,000,000 |
| Total For SBS38 | | | | | | | | 3,257,200,000,000.00 | | 340,000,000 | 190,000,000 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.27500 | 99.29293 | 10.29000 | 99.16352 | | | 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 | | | 9.30000 | 97.83485 | 9.29000 | 97.84600 | | | 0.00 | 0 | 580,000,000 |

| 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 SBS4 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | 100.63336 | | 100.60738 | | | 0.00 | 1,400,000,000 | 355,000,000 |
| Total SBS40 SPOT | | | | | | | | | 0.00 | 1,400,000,000 | 355,000,000 |
| Total For SBS40 | | | | | | | | | 0.00 | 1,400,000,000 | 355,000,000 |
| SBS41 On 12/11/2022 Spot Bond | | | 9.11000 | 104.17731 | 9.10500 | 104.17370 | | | 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 | | | 9.61000 | 106.40605 | 9.62000 | 106.31974 | | | 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 | | | 9.93000 | 106.25336 | 9.94000 | 106.15876 | | | 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 | | | | 100.62823 | | 100.60279 | | | 0.00 | 0 | 100,000,000 |
| Total SBS44 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SBS44 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SBS45 On 15/02/2021 Spot Bond | | | | 101.09606 | | 101.07019 | | | 0.00 | 2,000,000,000 | 1,500,000,000 |
| Total SBS45 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 1,500,000,000 |
| Total For SBS45 | | | | | | | | | 0.00 | 2,000,000,000 | 1,500,000,000 |
| SBS46 On 15/02/2023 Spot Bond | | | 9.11000 | 109.80015 | 9.10500 | 109.79597 | | | 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 | | | | 100.96486 | | 100.93818 | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | 0.00 | 0 | 0 |
| SBS48 On 31/01/2020 Spot Bond | | | | 100.70011 | | 100.67554 | | | 0.00 | 0 | 0 |
| Total SBS48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS48 | | | | | | | | | 0.00 | 0 | 0 |
| SBS49 On 31/01/2022 Spot Bond | | | | 100.72037 | | 100.69509 | | | 0.00 | 0 | 0 |
| Total SBS49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS49 | | | | | | | | | 0.00 | 0 | 0 |
| SBS50 On 31/01/2022 Spot Bond | | | 9.00500 | 104.79576 | 9.00000 | 104.78921 | | | 0.00 | 0 | 0 |
| Total SBS50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS50 | | | | | | | | | 0.00 | 0 | 0 |
| SBS51 On 31/01/2024 Spot Bond | | | 9.53000 | 104.40387 | 9.54000 | 104.32810 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS52 On 29/01/2030 Spot Bond | | | | 100.93619 | | 100.90952 | | | | 0.00 | 0 | 20,000,000 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | 100.75100 | | 100.72440 | | | | 0.00 | 0 | 0 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.66000 | 272.80450 | 3.62000 | 273.28587 | | | | 0.00 | 0 | 20,000,000 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| SBSI14 On 07/12/2033 Spot Bond | | | 3.95000 | 196.35156 | 3.93000 | 196.74753 | | | | 0.00 | 0 | 0 |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT101 On 31/03/2022 Spot Bond | | | | 102.20849 | | 102.17310 | | | | 0.00 | 0 | 0 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 0 |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 98.30620 | 100.00000 | 98.05020 | | | | 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 | | | | 101.80501 | | 101.76982 | | | | 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 | | | | 101.80513 | | 101.76994 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | 82.63494 | | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS04 On 29/06/2017 Spot Bond | | | | 101.75665 | | 101.73334 | | | | 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 | | | 8.70500 | 103.65807 | 8.69000 | 103.63480 | | | | 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 | 103.65439 | 8.75000 | 103.62972 | | | | 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 | | | | 102.51356 | | 102.48993 | | | | 0.00 | 0 | 12,500,000 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 12,500,000 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 12,500,000 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 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 | | | | 101.86925 | | 101.84619 | | | | 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 | | | 9.03500 | 102.49223 | 9.02000 | 102.47171 | | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | 100.56924 | | 100.54164 | | | | 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 | | | | 101.56426 | | 101.53997 | | | | 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 | | | | 101.61554 | | 101.59043 | | | | 0.00 | 0 | 0 |
| Total SHS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 9.43000 | 105.16458 | 9.42000 | 105.16438 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SHS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS26 On 29/06/2020 Spot Bond | | | | 101.61554 | | 101.59043 | | | | 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 | | | | 101.75202 | | 101.72802 | | | | 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 | 32.00672 | 100.00000 | 31.92919 | | | | 0.00 | 0 | 0 |
| Total SHS29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS29U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS30 On 05/04/2020 Spot Bond | | | | 101.41965 | | 101.39480 | | | | 0.00 | 0 | 0 |
| Total SHS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS31 On 05/10/2022 Spot Bond | | | | 101.45009 | | 101.42468 | | | | 0.00 | 0 | 0 |
| Total SHS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SLI3 On 15/08/2018 Spot Bond | | | 8.58500 | 102.63073 | 8.58000 | 102.61256 | | | | 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 | | | | 100.42546 | | 100.39752 | | | | 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 | | | | 100.40551 | | 100.37884 | | | | 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 | | | | 100.41605 | | 100.38870 | | | | 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 | | | | 100.42268 | | 100.39493 | | | | 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 | | | | 100.42675 | | 100.39873 | | | | 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 | | | | 100.45741 | | 100.42748 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SLRC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/09/2019 Spot Bond | | | | 100.46607 | | 100.43557 | | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 8.63500 | 101.55430 | 8.62000 | 101.53527 | | | | 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 | | | | 101.33134 | | 101.30446 | | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 10.50500 | 106.98345 | 10.50000 | 106.97580 | | | | 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 |
| SPDA10 On 21/08/2021 Spot Bond | | | | 100.23061 | | 100.20336 | | | | 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 | | | | 100.41032 | | 100.38622 | | | | 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 | | | | 100.26194 | | 100.23667 | | | | 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 | | | | 100.22264 | | 100.19631 | | | | 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 | | | | 100.21751 | | 100.19351 | | | | 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 | | | | 100.22389 | | 100.19920 | | | | 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 | | | | 100.22699 | | 100.20017 | | | | 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 | | | | 99.77477 | | 99.74935 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total SPG002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 31/10/2019 Spot Bond | | | | 100.77447 | | 100.74732 | | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 101.30960 | | 101.28591 | | | | 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 | | | 9.28000 | 97.95428 | 9.27000 | 97.95433 | | | | 0.00 | 0 | 300,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| SSN00: On 31/03/2021 Spot Bond | | | 9.10000 | 93.64430 | 9.09000 | 93.65187 | | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 31/03/2021 Spot Bond | | | 9.10000 | 93.64430 | 9.09000 | 93.65187 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 15/01/2020 Spot Bond | | | 9.30000 | 98.03000 | 9.30000 | 98.00539 | | | | 0.00 | 0 | 0 |
| Total SSN007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN007 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 18/06/2017 Spot Bond | | | | 101.83221 | | 101.80713 | | | | 0.00 | 0 | 0 |
| Total SSN008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN008 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 15/09/2017 Spot Bond | | | 8.31500 | 101.64730 | 8.30000 | 101.62910 | | | | 0.00 | 0 | 0 |
| Total SSN009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN009 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 31/01/2025 Spot Bond | | | 3.63500 | 117.61066 | 3.60500 | 117.80272 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2018 Spot Bond | | | 9.61500 | 101.24301 | 9.61500 | 101.21689 | | | | 0.00 | 0 | 0 |
| Total SSN012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN012 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 9.99000 | 107.72545 | 10.00000 | 107.63466 | | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 28/02/2031 Spot Bond | | | 10.88500 | 74.34607 | 10.89500 | 74.26851 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN021 On 21/01/2019 Spot Bond | | | | 101.00916 | | 100.98388 | | | | 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 | | | | 101.04090 | | 101.01686 | | | | 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 | | | | 101.67067 | | 101.64549 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN027 On 07/12/2023 Spot Bond | | | | 99.80723 | | 99.77938 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN029 On 17/03/2020 Spot Bond | | | | 101.90854 | | 101.88261 | | | | 0.00 | 0 | 400,000,000 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| SSN033 On 02/06/2020 Spot Bond | | | | 99.95175 | | 99.92753 | | | | 0.00 | 0 | 300,000,000 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| SSN034 On 17/11/2020 Spot Bond | | | | 100.36490 | | 100.33736 | | | | 0.00 | 0 | 200,000,000 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| SSN035 On 18/12/2020 Spot Bond | | | | 107.38958 | | 107.38958 | | | | 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 | | | | 99.97439 | | 99.94884 | | | | 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 | 103.27379 | 9.55000 | 103.24717 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN038 On 11/10/2023 Spot Bond | | | | 101.21808 | | 101.19296 | | | | 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 | | | 9.30500 | 103.57848 | 9.30000 | 103.57673 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 03/12/2018 Spot Bond | | | | 95.96440 | | 95.96440 | | | | 0.00 | 0 | 0 |
| Total SSN042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN042 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 31/01/2038 Spot Bond | | | 3.94000 | 100.84182 | 3.94000 | 100.79576 | | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 09/02/2027 Spot Bond | | | | 100.57176 | | 100.54468 | | | | 0.00 | 0 | 20,000,000 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| SSN04: On 14/02/2018 Spot Bond | | | | 100.37165 | | 100.34723 | | | | 0.00 | 0 | 0 |
| Total SSN045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN045 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 30/04/2027 Spot Bond | | | | 100.77490 | | 100.74805 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 05/04/2027 Spot Bond | | | | 101.43485 | | 101.40971 | | | | 0.00 | 3,000,000,000 | 3,000,000,000 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 3,000,000,000 | 3,000,000,000 |
| Total For SSN047 | | | | | | | | | | 0.00 | 3,000,000,000 | 3,000,000,000 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.44000 | 98.97698 | 9.45000 | 98.89613 | | | | 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 | | | | 100.22144 | | 100.19523 | | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/02/2048 Spot Bond | | | | 100.83181 | | 100.80540 | | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A12 On 21/02/2048 Spot Bond | | | 9.06000 | 102.38544 | 9.05000 | 102.38019 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A10 On 21/08/2018 Spot Bond | | | | 100.49521 | | 100.47189 | | | | 0.00 | 0 | 150,000,000 |
| Total T13A10 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For T13A10 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| T13A11 On 21/08/2020 Spot Bond | | | | 100.22673 | | 100.20172 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 8.96000 | 106.86551 | 8.95000 | 106.86787 | | | | 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 | | | | 100.20968 | | 100.18657 | | | | 0.00 | 0 | 100,000,000 |
| Total T13A13 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For T13A13 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| T13A14 On 21/08/2018 Spot Bond | | | | 100.49521 | | 100.47189 | | | | 0.00 | 0 | 110,000,000 |
| Total T13A14 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For T13A14 | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| T13A15 On 21/08/2020 Spot Bond | | | | 100.22626 | | 100.20130 | | | | 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 | | | 9.06000 | 106.22199 | 9.05000 | 106.22408 | | | | 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 | | | | 100.22628 | | 100.19954 | | | | 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 | | | | 99.91350 | | 99.88578 | | | | 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 | | | 9.01000 | 104.64235 | 9.00000 | 104.64474 | | | | 0.00 | 0 | 0 |
| Total T13A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A20 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A10 On 21/11/2019 Spot Bond | | | | 100.22501 | | 100.19840 | | | | 0.00 | 0 | 0 |
| Total T14A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A11 On 21/11/2021 Spot Bond | | | | 100.22967 | | 100.20253 | | | | 0.00 | 0 | 0 |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A12 On 21/11/2021 Spot Bond | | | 9.15000 | 100.11067 | 9.15000 | 100.09837 | | | | 0.00 | 0 | 0 |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS117 On 02/09/2018 Spot Bond | | | | 99.95634 | | 99.93440 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | 101.34390 | | 101.32057 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS135 On 06/07/2018 Spot Bond | | | | 101.32176 | | 101.29823 | | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | 101.35006 | | 101.32600 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS139 On 27/05/2019 Spot Bond | | | | 100.31714 | | 100.29508 | | | | 0.00 | 0 | 2,639,583,400 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 2,639,583,400 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 2,639,583,400 |
| TFS141 On 28/10/2019 Spot Bond | | | | 100.79952 | | 100.77497 | | | | 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 | | | | 100.82618 | | 100.80081 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS143 On 17/11/2017 Spot Bond | | | | 100.32188 | | 100.29745 | | | | 0.00 | 0 | 0 |
| Total TFS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS143 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | 101.70488 | | 101.68164 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS145 On 20/03/2022 Spot Bond | | | | 101.75579 | | 101.73183 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS146 On 25/04/2018 Spot Bond | | | | 100.75178 | | 100.72889 | | | | 0.00 | 0 | 0 |
| Total TFS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS146 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/10/2038 Spot Bond | | | | 101.14861 | | 101.12572 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH10A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/07/2017 Spot Bond | | | 7.83000 | 102.85589 | 7.83000 | 102.83406 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A3 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 |
| TH10A4 On 18/07/2017 Spot Bond | | | | 101.08821 | | 101.06438 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A5 On 18/07/2017 Spot Bond | | | 7.39000 | 102.69695 | 7.39000 | 102.67637 | | | | 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 | | | | 101.05698 | | 101.03251 | | | | 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 | 102.61380 | 7.16000 | 102.59386 | | | | 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 | | | | 101.11401 | | 101.08821 | | | | 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 | | | | 101.10936 | | 101.08366 | | | | 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 | | | | 101.22101 | | 101.19269 | | | | 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 | | | | 101.20590 | | 101.17793 | | | | 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 | | | | 101.66163 | | 101.62291 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D1 On 18/07/2017 Spot Bond | | | | 101.60956 | | 101.57208 | | | | 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 | | | | 101.02669 | | 101.00293 | | | | 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 | | | | 101.06395 | | 101.03932 | | | | 0.00 | 0 | 0 |
| Total TH11A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A3 On 18/07/2018 Spot Bond | | | 8.73000 | 103.18920 | 8.73000 | 103.16485 | | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2041 Spot Bond | | | | 100.86297 | | 100.83893 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A5 On 18/07/2041 Spot Bond | | | | 101.25999 | | 101.23599 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A6 On 18/07/2041 Spot Bond | | | 8.83500 | 102.32498 | 8.83000 | 102.30581 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2041 Spot Bond | | | | 100.84524 | | 100.82134 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A8 On 18/07/2041 Spot Bond | | | | 101.25999 | | 101.23599 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2041 Spot Bond | | | | 101.38267 | | 101.35742 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2041 Spot Bond | | | | 101.10353 | | 101.07797 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2041 Spot Bond | | | | 101.09887 | | 101.07342 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2041 Spot Bond | | | | 101.21866 | | 101.19040 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2041 Spot Bond | | | | 101.21401 | | 101.18586 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2041 Spot Bond | | | | 101.17332 | | 101.14612 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2041 Spot Bond | | | | 101.58056 | | 101.54377 | | | | 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 | | | | 101.58519 | | 101.54829 | | | | 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 | | | | 101.56204 | | 101.52568 | | | | 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 | | | | 100.19892 | | 100.17296 | | | | 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 | | | | 100.22506 | | 100.19845 | | | | 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 | | | 9.01000 | 102.79917 | 9.00000 | 102.79401 | | | | 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 | | | | 100.22144 | | 100.19523 | | | | 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 | | | | 100.22989 | | 100.20274 | | | | 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 | | | 8.92000 | 101.56013 | 8.91000 | 101.55540 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | | 100.22023 | | 100.19416 | | | | 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 | | | | 100.22989 | | 100.20274 | | | | 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 | | | 9.03000 | 100.82646 | 9.02000 | 100.82150 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/08/2019 Spot Bond | | | | 100.24075 | | 100.21240 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B2 On 21/02/2048 Spot Bond | | | | 100.24075 | | 100.21240 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B3 On 21/08/2019 Spot Bond | | | | 100.24075 | | 100.21240 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B4 On 21/02/2048 Spot Bond | | | | 100.24075 | | 100.21240 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C1 On 21/08/2019 Spot Bond | | | | 100.26003 | | 100.22953 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C2 On 21/08/2019 Spot Bond | | | | 100.26003 | | 100.22953 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C3 On 21/02/2048 Spot Bond | | | | 100.25979 | | 100.22931 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C4 On 21/08/2019 Spot Bond | | | | 100.33800 | | 100.29882 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/02/2048 Spot Bond | | | | 100.33800 | | 100.29882 | | | | 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 | | | | 100.45194 | | 100.41289 | | | | 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 | | | | 100.33656 | | 100.29754 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.21589 | | 100.19031 | | | | 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 | | | | 100.22121 | | 100.19503 | | | | 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 | | | | 100.64801 | | 100.62126 | | | | 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 | | | 9.16000 | 102.96135 | 9.15000 | 102.96341 | | | | 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 | | | | 100.21613 | | 100.19052 | | | | 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 | | | | 100.33661 | | 100.31065 | | | | 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 | | | | 99.59424 | | 99.56636 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 9.05000 | 104.19932 | 9.04000 | 104.20163 | | | | 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 | | | | 100.20968 | | 100.18657 | | | | 0.00 | 0 | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total TH13A9 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For TH13A9 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.24065 | | 100.21229 | | | | 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 | | | | 100.24089 | | 100.21251 | | | | 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 | | | | 100.23926 | | 100.21285 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.23454 | | 100.20865 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 25/07/2020 Spot Bond | | | | 100.23993 | | 100.21165 | | | | 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 | | | | 100.25748 | | 100.22725 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.25941 | | 100.22896 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.25105 | | 100.22332 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.25575 | | 100.22750 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.27069 | | 100.23899 | | | | 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 | | | | 100.33649 | | 100.29744 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.33649 | | 100.29744 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.33283 | | 100.29597 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.32935 | | 100.29287 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.34126 | | 100.30167 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2017 Spot Bond | | | | 100.13405 | | 100.10892 | | | | 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 | | | | 99.87386 | | 99.84672 | | | | 0.00 | 0 | 50,000,000 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TH14A: On 21/11/2021 Spot Bond | | | | 100.23303 | | 100.20551 | | | | 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 | | | 9.07000 | 103.98061 | 9.06000 | 103.99252 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/02/2018 Spot Bond | | | | 100.20567 | | 100.18122 | | | | 0.00 | 0 | 0 |
| Total TH14A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | 100.22501 | | 100.19840 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | 100.23111 | | 100.20381 | | | | 0.00 | 0 | 50,000,000 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TH14A: On 21/11/2021 Spot Bond | | | 9.02000 | 101.44171 | 9.01000 | 101.45385 | | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/05/2018 Spot Bond | | | | 100.20866 | | 100.18389 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH14A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B On 21/11/2021 Spot Bond | | | | 100.24766 | | 100.21850 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B On 21/11/2021 Spot Bond | | | | 100.24047 | | 100.21212 | | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B On 21/11/2021 Spot Bond | | | | 100.23759 | | 100.20956 | | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C On 21/11/2021 Spot Bond | | | | 100.25964 | | 100.22914 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C On 21/11/2021 Spot Bond | | | | 100.25485 | | 100.22489 | | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C On 21/11/2021 Spot Bond | | | | 100.25197 | | 100.22233 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | 100.33119 | | 100.29267 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | 100.32620 | | 100.28824 | | | | 0.00 | 0 | 0 |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | 100.31930 | | 100.28212 | | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A11 On 18/07/2039 Spot Bond | | | | 101.04142 | | 101.01813 | | | | 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 | | | | 101.46161 | | 101.43719 | | | | 0.00 | 0 | 0 |
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A On 18/04/2036 Spot Bond | | | 101.06155 | 6.41779 | 101.06155 | 6.40192 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total THE8A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A:On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A:On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8B On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8C On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8D On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9A:On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A6 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | | | | 101.14540 | | 101.11885 | | | | 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 | | | | 102.71723 | | 102.68905 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|-----------------------|------------------|----------------------|
| Total THE9D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D-On 18/07/2019 Spot Bond | | | | 101.62103 | | 101.58327 | | | | 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 | | | 9.08000 | 94.35431 | 9.07000 | 94.35403 | | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R-On 22/02/2020 Spot Bond | | | 100.00000 | 21.38075 | 100.00000 | 21.34018 | | | | 0.00 | 0 | 0 |
| TL20/R-On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| TLC01 On 22/09/2017 Spot Bond | | | | 101.59427 | | 101.57150 | | | | 0.00 | 0 | 0 |
| Total TLC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC01 | | | | | | | | | | 0.00 | 0 | 0 |
| TLC02 On 22/03/2018 Spot Bond | | | | 101.61957 | | 101.59689 | | | | 0.00 | 0 | 0 |
| Total TLC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC02 | | | | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 8.19500 | 100.84386 | 8.18000 | 100.82876 | | 124,855,742,000,000.00 | 15,235,600,000 | 27,484,316,873 | | |
| Total TN17 SPOT | | | | | | | | 124,855,742,000,000.00 | 15,235,600,000 | 27,484,316,873 | | |
| Total For TN17 | | | | | | | | 124,855,742,000,000.00 | 15,235,600,000 | 27,484,316,873 | | |
| TN17/R-On 14/11/2017 Spot Bond | | | 100.00000 | 71.78219 | 100.00000 | 71.64751 | | | | 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 | | | 8.78000 | 106.94473 | 8.77000 | 106.94877 | | 127,752,512,000,000.00 | 14,550,400,000 | 47,437,600,000 | | |
| Total TN20 SPOT | | | | | | | | 127,752,512,000,000.00 | 14,550,400,000 | 47,437,600,000 | | |
| Total For TN20 | | | | | | | | 127,752,512,000,000.00 | 14,550,400,000 | 47,437,600,000 | | |
| TN20/R-On 17/09/2020 Spot Bond | | | 100.00000 | 18.56658 | 100.00000 | 18.52572 | | | | 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 | 9.63923 | 100.00000 | 9.61562 | | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 9.42500 | 107.24020 | 9.42000 | 107.23807 | | | | 0.00 | 0 | 4,768,200,000 |
| Total TN23 SPOT | | | | | | | | | | 0.00 | 0 | 4,768,200,000 |
| Total For TN23 | | | | | | | | | | 0.00 | 0 | 4,768,200,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 11.89596 | 100.00000 | 11.86978 | | | | 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 | | | 10.31000 | 98.20258 | 10.32000 | 98.12234 | | | | 0.00 | 0 | 16,680,000,000 |
| Total TN25 SPOT | | | | | | | | | | 0.00 | 0 | 16,680,000,000 |
| Total For TN25 | | | | | | | | | | 0.00 | 0 | 16,680,000,000 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 12.02717 | 100.00000 | 12.00026 | | | | 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 | | | 10.39000 | 91.03504 | 10.40000 | 90.95121 | | | | 0.00 | 0 | 970,000,000 |
| Total TN27 SPOT | | | | | | | | | | 0.00 | 0 | 970,000,000 |
| Total For TN27 | | | | | | | | | | 0.00 | 0 | 970,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 9.25869 | 100.00000 | 9.23831 | | | | 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 | | | 11.02000 | 97.87052 | 11.03000 | 97.77458 | | | | 0.00 | 0 | 9,300,000,000 |
| Total TN30 SPOT | | | | | | | | | | 0.00 | 0 | 9,300,000,000 |
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 9,300,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 121.76144 | 8.00000 | 121.73534 | | | | 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 | | | 11.46500 | 95.72194 | 11.46500 | 95.69277 | | | | 0.00 | 0 | 3,800,000,000 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 3,800,000,000 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 3,800,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 101.49881 | 10.75000 | 101.46977 | | | | 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 | | | | 100.27581 | | 100.24991 | | | | 0.00 | 0 | 3,533,600 |
| Total TNF18 SPOT | | | | | | | | | | 0.00 | 0 | 3,533,600 |
| Total For TNF18 | | | | | | | | | | 0.00 | 0 | 3,533,600 |
| TORQ1 On 15/08/2026 Spot Bond | | | | 100.46001 | | 100.42992 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.37703 | | 100.35045 | | | 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 | | | | 100.52420 | | 100.49008 | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ7 On 15/08/2025 Spot Bond | | | | 100.39993 | | 100.37361 | | | 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 | | | | 100.40853 | | 100.38168 | | | 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 | | | | 100.42141 | | 100.39375 | | | 0.00 | 0 | 0 |
| Total TORQ9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ9 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 108.33300 | 10.00000 | 108.30400 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 05/04/2018 Spot Bond | | | | 101.35141 | | 101.32779 | | | 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 | | | | 101.06563 | | 101.04191 | | | 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 | | | | 100.31569 | | 100.29378 | | | 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 | | | 9.03000 | 101.42309 | 9.02000 | 101.42846 | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 100.00000 | 10.00000 | 99.97323 | | | 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 | 100.00000 | 9.75000 | 99.97390 | | | 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 | 10.00000 | 100.00000 | 9.97421 | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2025 Spot Bond | | | | 101.88691 | | 101.86313 | | | 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 | | | | 101.97411 | | 101.94920 | | | 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 | | | 9.31000 | 105.51974 | 9.30000 | 105.52317 | | | 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 | | | | 101.88904 | | 101.86523 | | | 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 | | | | 101.97411 | | 101.94920 | | | 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 | | | 9.11000 | 106.18599 | 9.10000 | 106.19004 | | | 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 | | | | 102.11245 | | 102.08572 | | | 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 | | | | 102.16565 | | 102.13822 | | | 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 | | | | 102.38902 | | 102.35866 | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TRA2C: On 14/12/2020 Spot Bond | | | | 102.47409 | | 102.44261 | | | 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 | | | | 103.02669 | | 102.98794 | | | 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 | | | | 103.02669 | | 102.98794 | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | 0.00 | 0 | 0 |
| TRAA1 On 14/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 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 | | | | 101.96079 | | 101.93631 | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | 0.00 | 0 | 0 |
| TRAA3I On 14/06/2024 Spot Bond | | | 100.00000 | 9.36524 | 100.00000 | 9.34256 | | | 0.00 | 0 | 0 |
| Total TRAA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA3U | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4I On 14/06/2024 Spot Bond | | | 100.00000 | 9.96844 | 100.00000 | 9.94428 | | | 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 | | | | 101.99555 | | 101.97035 | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2I On 14/06/2024 Spot Bond | | | 100.00000 | 10.33036 | 100.00000 | 10.30533 | | | 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 | | | | 102.00619 | | 101.98086 | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2024 Spot Bond | | | 100.00000 | 10.63195 | 100.00000 | 10.60620 | | | 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 | | | | 101.91518 | | 101.88544 | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TRAD2 On 14/06/2024 Spot Bond | | | 100.00000 | 14.31146 | 100.00000 | 14.27680 | | | 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 | | | | 105.63776 | | 105.60328 | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAE2 On 14/06/2024 Spot Bond | | | 100.00000 | 18.35289 | 100.00000 | 18.30844 | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | 0.00 | 0 | 0 |
| TSE01L On 31/07/2019 Spot Bond | | | 100.00000 | 23.20453 | 100.00000 | 23.14831 | | | 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 | 5.92685 | 100.00000 | 5.91250 | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | 0.00 | 0 | 0 |
| TSP211 On 08/06/2017 Spot Bond | | | | 99.82040 | | 99.79795 | | | 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 | | | | 99.50979 | | 99.48751 | | | 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 | | | | 99.19750 | | 99.17520 | | | 0.00 | 0 | 0 |
| Total TSP215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP215 | | | | | | | | | 0.00 | 0 | 0 |
| TSP217 On 20/07/2017 Spot Bond | | | | 104.80768 | | 104.78621 | | | 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 | | | | 98.57938 | | 98.55718 | | | 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 | | | | 98.27878 | | 98.25672 | | | 0.00 | 0 | 0 |
| Total TSP219 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP219 | | | | | | | | | 0.00 | 0 | 0 |
| TSP220 On 26/10/2017 Spot Bond | | | | 96.83177 | | 96.81036 | | | 0.00 | 0 | 0 |
| Total TSP220 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP220 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TSP221 On 26/04/2018 Spot Bond | | | | 92.89486 | | 92.87333 | | | 0.00 | 0 | 0 |
| Total TSP221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP221 | | | | | | | | | 0.00 | 0 | 0 |
| TSP222 On 10/05/2018 Spot Bond | | | | 92.58302 | | 92.56146 | | | 0.00 | 0 | 0 |
| Total TSP222 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP222 | | | | | | | | | 0.00 | 0 | 0 |
| TSP223 On 23/11/2017 Spot Bond | | | | 96.23563 | | 96.21424 | | | 0.00 | 0 | 0 |
| Total TSP223 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP223 | | | | | | | | | 0.00 | 0 | 0 |
| TSP224 On 24/05/2018 Spot Bond | | | | 92.30199 | | 92.28048 | | | 0.00 | 0 | 0 |
| Total TSP224 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP224 | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 23.26557 | 100.00000 | 23.20920 | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | 0.00 | 0 | 0 |
| TUHF0 On 26/01/2020 Spot Bond | | | | 101.02657 | | 100.99693 | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 29/05/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TWC227 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC227 | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 02/06/2017 Spot Bond | | | | 101.99377 | | 101.97233 | | | 0.00 | 0 | 0 |
| Total TWC228 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC228 | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 07/07/2017 Spot Bond | | | | 101.16255 | | 101.14102 | | | 0.00 | 0 | 0 |
| Total TWC229 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC229 | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 12/07/2017 Spot Bond | | | | 101.05222 | | 101.03075 | | | 0.00 | 0 | 0 |
| Total TWC230 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC230 | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 12/07/2017 Spot Bond | | | | 101.03338 | | 101.01185 | | | 0.00 | 0 | 0 |
| Total TWC231 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC231 | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 14/07/2017 Spot Bond | | | | 100.90329 | | 100.88178 | | | 0.00 | 0 | 0 |
| Total TWC232 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC232 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TWC23 On 24/07/2017 Spot Bond | | | | 100.85940 | | 100.83791 | | | | 0.00 | 0 | 0 |
| Total TWC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC233 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 26/07/2017 Spot Bond | | | | 100.79494 | | 100.77346 | | | | 0.00 | 0 | 0 |
| Total TWC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC234 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 11/08/2017 Spot Bond | | | | 100.47267 | | 100.45118 | | | | 0.00 | 0 | 0 |
| Total TWC235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC235 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 17/08/2017 Spot Bond | | | | 100.34332 | | 100.32186 | | | | 0.00 | 0 | 0 |
| Total TWC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC236 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 18/08/2017 Spot Bond | | | | 100.30079 | | 100.27930 | | | | 0.00 | 0 | 0 |
| Total TWC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC237 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 28/08/2017 Spot Bond | | | 100.00000 | 83.53716 | 100.00000 | 83.16465 | | | | 0.00 | 0 | 0 |
| Total TWC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC241 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.13000 | 107.48547 | 9.12000 | 107.49160 | | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 10.46000 | 107.31972 | 10.47000 | 107.23163 | | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 0 |
| VJA01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.64088 | 100.00000 | 8.61972 | | | | 0.00 | 0 | 0 |
| Total VJA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.54976 | 100.00000 | 8.52882 | | | | 0.00 | 0 | 0 |
| Total VJA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 8.72217 | 100.00000 | 8.70081 | | | | 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 | 8.97295 | 100.00000 | 8.95098 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 9.65467 | 100.00000 | 9.63102 | | | | 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 | 9.63466 | 100.00000 | 9.61107 | | | | 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 | 9.76841 | 100.00000 | 9.74448 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.10951 | 100.00000 | 0.10924 | | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 11.19063 | 100.00000 | 11.14889 | | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.45402 | 100.00000 | 8.43331 | | | | 0.00 | 0 | 0 |
| Total VJB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB01U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.45842 | 100.00000 | 8.43770 | | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 8.51001 | 100.00000 | 8.48916 | | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 8.74241 | 100.00000 | 8.72099 | | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 9.41309 | 100.00000 | 9.39003 | | | | 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 | 7.60307 | 100.00000 | 7.58444 | | | | 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 | 9.58262 | 100.00000 | 9.55914 | | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.10951 | 100.00000 | 0.10924 | | | | 0.00 | 0 | 0 |
| Total VJB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB09L On 20/04/2025 Spot Bond | | | 100.00000 | 10.97537 | 100.00000 | 10.93445 | | | | 0.00 | 0 | 0 |
| Total VJB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VKC19 On 06/09/2017 Spot Bond | | | | 101.96151 | | 101.93870 | | | | 0.00 | 0 | 0 |
| Total VKC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC19 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC20 On 29/09/2017 Spot Bond | | | | 101.38839 | | 101.36609 | | | | 0.00 | 0 | 0 |
| Total VKC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC20 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE01L On 01/04/2018 Spot Bond | | | 100.00000 | 64.33729 | 100.00000 | 64.17971 | | | | 0.00 | 0 | 0 |
| Total VKE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE01U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE05 On 28/03/2018 Spot Bond | | | | 101.87614 | | 101.85331 | | | | 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 | | | | 100.56284 | | 100.53746 | | | | 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 | | | | 99.81392 | | 99.79028 | | | | 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 | | | | 101.59000 | | 101.56530 | | | | 0.00 | 0 | 0 |
| Total VKE08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE08 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | 100.58671 | | 100.56230 | | | | 0.00 | 0 | 0 |
| Total VKE09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE09 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE10 On 08/07/2022 Spot Bond | | | | 100.59680 | | 100.57195 | | | | 0.00 | 0 | 0 |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.14624 | 100.00000 | 8.12628 | | | | 0.00 | 0 | 0 |
| Total VPA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA01U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| VPA02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.21009 | 100.00000 | 8.18999 | | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.86628 | 100.00000 | 9.84212 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 5.13640 | 100.00000 | 5.12383 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 9.46272 | 100.00000 | 9.43955 | | | | 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 | 9.46609 | 100.00000 | 9.44291 | | | | 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 | 9.46854 | 100.00000 | 9.44536 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.10951 | 100.00000 | 0.10924 | | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 10.87304 | 100.00000 | 10.83249 | | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.95936 | 100.00000 | 7.93987 | | | | 0.00 | 0 | 0 |
| Total VPB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.11875 | 100.00000 | 8.09887 | | | | 0.00 | 0 | 0 |
| Total VPB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 10.07866 | 100.00000 | 10.05399 | | | | 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 | 4.90585 | 100.00000 | 4.89384 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 9.16600 | 100.00000 | 9.14354 | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 24/07/2024 Spot Bond | | | 100.00000 | 9.24091 | 100.00000 | 9.21827 | | | 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 | 9.24035 | 100.00000 | 9.21773 | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.10951 | 100.00000 | 0.10924 | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 10.60968 | 100.00000 | 10.57011 | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | 0.00 | 0 | 0 |
| WRS1L On 25/11/2029 Spot Bond | | | 100.00000 | 0.00181 | 100.00000 | 0.00181 | | | 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 | 9.03009 | 100.00000 | 9.00821 | | | 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 | | | 3.01000 | 252.00277 | 2.98000 | 251.97877 | | | 0.00 | 0 | 0 |
| Total WS05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WS05 | | | | | | | | | 0.00 | 0 | 0 |
| WSP2 On 28/05/2017 Spot Bond | | | 7.90500 | 99.93507 | 7.90500 | 99.95670 | | | 0.00 | 0 | 0 |
| Total WSP2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP2 | | | | | | | | | 0.00 | 0 | 0 |
| WSP2R On 28/05/2017 Spot Bond | | | 100.00000 | 99.18479 | 100.00000 | 99.45504 | | | 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 | | | 7.89500 | 102.07241 | 7.89000 | 102.06012 | | | 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 | | | 8.05000 | 102.55395 | 8.04000 | 102.55852 | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|--------------------------|------------------------|
| WSP5 On 28/05/2021 Spot Bond | | | 8.28000 | 102.47759 | 8.27000 | 102.48894 | | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/R203 On 28/05/2021 Spot Bond | | | 100.00000 | 12.63392 | 100.00000 | 12.60612 | | | | 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 | | | 7.28000 | 84.64378 | 7.27500 | 84.63686 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 79,870,119,848,066,500.00 | 9,495,977,452,700 | 730,785,051,287 |
| Total for SPOT : | | | | | | | | | | 79,870,119,848,066,500.00 | 9,495,977,452,700 | 730,785,051,287 |
| Total Futures | | | | | | | | | | 79,870,119,988,631,300.00 | 495,977,454,074 | 730,785,842,360 |
| Total Options | | | | | | | | | | 0.00 | 0 | 23,265 |
| Grand Total: | | | | | | | | | | 79,870,119,988,631,300.00 | 495,977,454,074 | 730,785,865,625 |