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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2017

| 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 | | | 10.93555 | 77.19926 | 10.94164 | 77.16269 | | | 0.00 | 0 | 9,466 |
| ES33 On 02/11/2017 Bond Future | | | 11.03453 | 74.88093 | 11.04074 | 74.84421 | | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | | | 11.13623 | 76.33442 | 11.14263 | 76.29716 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 9,466 |
| ES33 On 03/08/2017 Bond Future | 10.54 | Put | | | 2,471.18000 | 2,471.18 | 2,434,610 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.55 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.55 | Put | | | 2,408.17000 | 2,408.17 | 2,371,600 | | 0.00 | 0 | 0 |
| 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 | | | 2,534.27000 | 2,534.27 | 2,497,700 | | 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 02/11/2017 Bond Future | 10.67 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | 10.67 | Put | | | 2,241.41000 | 2,241.41 | 2,204,690 | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | 10.68 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | 10.68 | Put | | | 2,179.63000 | 2,179.63 | 2,142,910 | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | 10.66 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | 10.66 | Put | | | 2,303.27000 | 2,303.27 | 2,266,550 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 01/02/2018 Bond Future | 11.00 | Put | | | 837.10000 | 0.83710 | 799,840 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.01 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.01 | Put | | | 777.95000 | 0.77795 | 740,690 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 10.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 10.99 | Put | | | 896.33000 | 0.89633 | 859,070 | | 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 | | | 11.10005 | 80.60921 | 11.11119 | 80.53349 | | | 0.00 | 0 | 7,957 |
| ES42 On 02/11/2017 Bond Future | | | 11.19685 | 77.88602 | 11.20830 | 77.80940 | | | 0.00 | 0 | 0 |
| ES42 On 01/02/2018 Bond Future | | | 11.29297 | 79.39780 | 11.30479 | 79.31988 | | | 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 | | | 127.53149 | 127.53149 | 127.54556 | 127.54556 | | | 0.00 | 0 | 2,414 |
| I2025 On 02/11/2017 Bond Future | | | 129.99396 | 129.99396 | 130.00949 | 130.00949 | | | 0.00 | 0 | 0 |
| I2025 On 01/02/2018 Bond Future | | | 131.21337 | 131.21337 | 131.23008 | 131.23008 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 2,414 |
| 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 | | | 6,424.44000 | 6.42444 | 6,438,510 | | 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 | | | 6,434.44000 | 6.43444 | 6,448,510 | | 0.00 | 0 | 0 |
| I2025 On 03/08/2017 Bond Future | 133.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 03/08/2017 Bond Future | 133.96 | Put | | | 6,414.44000 | 6.41444 | 6,428,510 | | 0.00 | 0 | 0 |
| I2025 On 02/11/2017 Bond Future | 132.98 | Put | | | 2,970.51000 | 2.97051 | 2,986,040 | | 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 | | | 2,950.51000 | 2.95051 | 2,966,040 | | 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 02/11/2017 Bond Future | 132.97 | Put | | | 2,960.51000 | 2.96051 | 2,976,040 | | 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 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 | | | 2,659.92000 | 2.65992 | 2,676,630 | | 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 | | | 2,669.92000 | 2.66992 | 2,686,630 | | 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 | | | 2,649.92000 | 2.64992 | 2,666,630 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 2,414 |
| I2029 On 03/08/2017 Bond Future | | | 99.43231 | 99.43231 | 98.74630 | 98.74630 | | | 0.00 | 0 | 0 |
| I2029 On 01/02/2018 Bond Future | | | 102.32973 | 102.32973 | 102.34267 | 102.34267 | | | 0.00 | 0 | 0 |
| Total I2029 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 I2029 | | | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | | | 104.89388 | 104.89388 | 104.90563 | 104.90563 | | | 0.00 | 0 | 6,534 |
| I2033 | On | 02/11/2017 | Bond Future | | | 105.84672 | 105.84672 | 105.85571 | 105.85571 | | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | | | 107.94061 | 107.94061 | 107.95044 | 107.95044 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,534 |
| 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 | | | 8,224.37000 | 8.22437 | 8,236,120 | | 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 | | | 8,234.37000 | 8.23437 | 8,246,120 | | 0.00 | 0 | 0 |
| 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 | | | 8,214.37000 | 8.21437 | 8,226,120 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Put | | | 4,224.29000 | 4.22429 | 4,233,280 | | 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 | | | 4,234.29000 | 4.23429 | 4,243,280 | | 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 | 02/11/2017 | Bond Future | 110.07 | Put | | | 4,214.29000 | 4.21429 | 4,223,280 | | 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 | 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 | | | 1,709.56000 | 1.70956 | 1,719,390 | | 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 | | | 1,689.56000 | 1.68956 | 1,699,390 | | 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 | | | 1,699.56000 | 1.69956 | 1,709,390 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,534 |
| I2038 | On | 03/08/2017 | Bond Future | | | 129.71156 | 129.71156 | 129.72633 | 129.72633 | | | 0.00 | 0 | 22,601 |
| I2038 | On | 02/11/2017 | Bond Future | | | 132.21599 | 132.21599 | 132.23251 | 132.23251 | | | 0.00 | 0 | 0 |
| I2038 | On | 01/02/2018 | Bond Future | | | 133.31040 | 133.31040 | 133.32808 | 133.32808 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 22,601 |
| I2038 | On | 03/08/2017 | Bond Future | 141.16 | Put | | | 11,433.67000 | 11.43367 | 11,448,440 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | Put | | | 11,443.67000 | 11.44367 | 11,458,440 | | 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 | | | 11,453.67000 | 11.45367 | 11,468,440 | | 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 | 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 | | | 4,577.49000 | 4.57749 | 4,594,010 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.82 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.82 | Put | | | 4,587.49000 | 4.58749 | 4,604,010 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | 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 | 02/11/2017 | Bond Future | 136.80 | Put | | | 4,567.49000 | 4.56749 | 4,584,010 | | 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 | | | 3,611.92000 | 3.61192 | 3,629,600 | | 0.00 | 0 | 0 |
| 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 | | | 3,621.92000 | 3.62192 | 3,639,600 | | 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 | | | 3,601.92000 | 3.60192 | 3,619,600 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 22,601 |
| I2046 | On | 03/08/2017 | Bond Future | | | 125.26667 | 125.26667 | 125.66168 | 125.66168 | | | 0.00 | 0 | 23,901 |
| I2046 | On | 02/11/2017 | Bond Future | | | 126.10228 | 126.10228 | 126.50602 | 126.50602 | | | 0.00 | 0 | 0 |
| I2046 | On | 01/02/2018 | Bond Future | | | 128.59686 | 128.59686 | 129.00947 | 129.00947 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 23,901 |
| 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 | | | 15,508.32000 | 15.50832 | 15,903,330 | | 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 | | | 15,518.32000 | 15.51832 | 15,913,330 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.19 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.19 | Put | | | 15,528.32000 | 15.52832 | 15,923,330 | | 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 | | | 9,803.98000 | 9.80398 | 10,207,720 | | 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 | | | 9,813.98000 | 9.81398 | 10,217,720 | | 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 | | | 9,793.98000 | 9.79398 | 10,197,720 | | 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 | | | 3,900.53000 | 3.90053 | 4,313,140 | | 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 | | | 3,910.53000 | 3.91053 | 4,323,140 | | 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 | | | 3,890.53000 | 3.89053 | 4,303,140 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 23,901 |
| I2050 | On | 03/08/2017 | Bond Future | | | 131.15004 | 131.15004 | 131.16453 | 131.16453 | | | 0.00 | 0 | 26,191 |
| I2050 | On | 02/11/2017 | Bond Future | | | 133.68249 | 133.68249 | 133.69850 | 133.69850 | | | 0.00 | 0 | 0 |
| I2050 | On | 01/02/2018 | Bond Future | | | 134.63493 | 134.63493 | 134.65230 | 134.65230 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 26,191 |
| 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 | | | 18,065.47000 | 18.06547 | 18,079,960 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.24 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| I2050 | On | 03/08/2017 | Bond Future | 149.24 | Put | | | 18,075.47000 | 18.07547 | 18,089,960 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.22 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.22 | Put | | | 18,055.47000 | 18.05547 | 18,069,960 | | 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 | | | 10,961.50000 | 10.96150 | 10,977,510 | | 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 | | | 10,971.50000 | 10.97150 | 10,987,510 | | 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 | | | 10,951.50000 | 10.95150 | 10,967,510 | | 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 | | | 5,587.70000 | 5.58770 | 5,605,070 | | 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 | | | 5,597.70000 | 5.59770 | 5,615,070 | | 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 | | | 5,577.70000 | 5.57770 | 5,595,070 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 26,191 |
| R186 | On | 03/08/2017 | Bond Future | | | 8.82705 | 111.87032 | 8.79704 | 112.07229 | | 7.18 | 461,688,810.64 | 4,127 | 132,268 |
| R186 | On | 02/11/2017 | Bond Future | | | 8.87164 | 114.00531 | 8.84023 | 114.21201 | | 7.44 | 0.00 | 0 | 4 |
| R186 | On | 01/02/2018 | Bond Future | | | 8.91437 | 110.91563 | 8.88158 | 111.12652 | | 7.48 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 461,688,810.64 | 4,127 | 132,272 |
| R186 | On | 03/08/2017 | Bond Future | 8.90 | Call | | | 1,372.58000 | 1.37258 | 1,208,030 | 7.27 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.90 | Put | | | 681.69000 | 0.68169 | 719,110 | 7.27 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.75 | Call | | | 830.52000 | 0.83052 | 699,090 | 7.18 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.75 | Put | | | 1,148.10000 | 1.14810 | 1,218,640 | 7.18 | 0.00 | 0 | 3,654 |
| R186 | On | 03/08/2017 | Bond Future | 9.50 | Call | | | 4,640.76000 | 4.64076 | 4,436,770 | 7.63 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Put | | | 656.47000 | 0.65647 | 692,040 | 7.28 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.65 | Call | | | 559.94000 | 0.55994 | 454,120 | 7.14 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.65 | Put | | | 1,556.70000 | 1.55670 | 1,652,850 | 7.14 | 0.00 | 0 | 2,500 |
| R186 | On | 03/08/2017 | Bond Future | 8.80 | Call | | | 993.77000 | 0.99377 | 850,300 | 7.21 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.80 | Put | | | 973.83000 | 0.97383 | 1,032,330 | 7.21 | 0.00 | 0 | 7,100 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Put | | | 631.94000 | 0.63194 | 665,710 | 7.28 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.00 | Call | | | 1,816.10000 | 1.81610 | 1,635,330 | 7.33 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.00 | Put | | | 459.69000 | 0.45969 | 480,890 | 7.33 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Call | | | 1,499.21000 | 1.49921 | 1,329,250 | 7.29 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Put | | | 608.10000 | 0.60810 | 640,110 | 7.29 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Call | | | 1,414.15000 | 1.41415 | 1,247,750 | 7.28 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.50 | Put | | | 36.34000 | 0.03634 | 34,320 | 7.63 | 0.00 | 0 | 6,500 |
| R186 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 3,729.59000 | 3.72959 | 3,526,300 | 7.54 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 85.83000 | 0.08583 | 84,510 | 7.54 | 0.00 | 0 | 750 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R186 | On | 03/08/2017 | Bond Future | 8.85 | Call | | | 1,174.63000 | 1.17463 | 1,020,070 | 7.24 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.85 | Put | | | 818.54000 | 0.81854 | 865,950 | 7.24 | 0.00 | 0 | 750 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Call | | | 1,456.36000 | 1.45636 | 1,288,160 | 7.28 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 9.00 | Put | | | 1,531.82000 | 1.53182 | 1,594,120 | 7.58 | 0.00 | 0 | 5,000 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Call | | | 2,169.49000 | 2.16949 | 2,036,520 | 7.52 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Put | | | 1,842.21000 | 1.84221 | 1,915,940 | 7.52 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Call | | | 2,205.18000 | 2.20518 | 2,071,130 | 7.52 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Put | | | 1,812.30000 | 1.81230 | 1,884,950 | 7.52 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Call | | | 2,134.37000 | 2.13437 | 2,002,490 | 7.51 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Put | | | 1,872.74000 | 1.87274 | 1,947,560 | 7.51 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 9.00 | Call | | | 2,577.87000 | 2.57787 | 2,433,470 | 7.58 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Call | | | 2,882.62000 | 2.88262 | 2,750,750 | 7.61 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Put | | | 2,315.18000 | 2.31518 | 2,394,200 | 7.61 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Call | | | 2,918.23000 | 2.91823 | 2,785,530 | 7.62 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Put | | | 2,286.85000 | 2.28685 | 2,365,040 | 7.62 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Call | | | 2,847.24000 | 2.84724 | 2,716,190 | 7.61 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Put | | | 2,343.78000 | 2.34378 | 2,423,620 | 7.61 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 26,254 |
| Total For R186 | | | | | | | | | | | | 461,688,810.64 | 4,127 | 158,526 |
| R197 | On | 03/08/2017 | Bond Future | | | 294.91535 | 294.91535 | 294.78584 | 294.78584 | | | 0.00 | 0 | 2,350 |
| R197 | On | 02/11/2017 | Bond Future | | | 300.60970 | 300.60970 | 300.48051 | 300.48051 | | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | | | 299.50298 | 299.50298 | 299.37331 | 299.37331 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,350 |
| 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 | | | 13,274.16000 | 13.27416 | 13,144,650 | | 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 | | | 13,284.16000 | 13.28416 | 13,154,650 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.05 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.05 | Put | | | 13,264.16000 | 13.26416 | 13,134,650 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Put | | | 4,679.49000 | 4.67949 | 4,550,300 | | 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 | | | 4,689.49000 | 4.68949 | 4,560,300 | | 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 | | | 4,669.49000 | 4.66949 | 4,540,300 | | 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 | 01/02/2018 | Bond Future | 301.68 | Put | | | 2,306.69000 | 2.30669 | 2,177,020 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.66 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.66 | Put | | | 2,286.69000 | 2.28669 | 2,157,020 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.67 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.67 | Put | | | 2,296.69000 | 2.29669 | 2,167,020 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R197 | On | 01/02/2018 | Bond Future | 301.68 | Call | | | 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 | | | 240.32988 | 240.32988 | 240.35676 | 240.35676 | | | 0.00 | 0 | 30,532 |
| R202 | On | 02/11/2017 | Bond Future | | | 244.97032 | 244.97032 | 245.00011 | 245.00011 | | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | | | 246.06982 | 246.06982 | 246.10178 | 246.10178 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 30,532 |
| R202 | On | 03/08/2017 | Bond Future | 258.36 | Put | | | 18,003.24000 | 18.00324 | 18,030,120 | | 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 | | | 18,013.24000 | 18.01324 | 18,040,120 | | 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 | | | 17,993.24000 | 17.99324 | 18,020,120 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 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 | | | 8,899.89000 | 8.89989 | 8,929,680 | | 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 | | | 8,909.89000 | 8.90989 | 8,939,680 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Put | | | 8,889.89000 | 8.88989 | 8,919,680 | | 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 | | | 2,968.22000 | 2.96822 | 3,000,180 | | 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 | | | 2,978.22000 | 2.97822 | 3,010,180 | | 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 | | | 2,958.22000 | 2.95822 | 2,990,180 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 30,532 |
| R2023 | On | 03/08/2017 | Bond Future | | | 8.20048 | 101.40179 | 8.17008 | 101.53393 | | 4.78 | 0.00 | 0 | 38,422 |
| R2023 | On | 02/11/2017 | Bond Future | | | 8.22960 | 99.40679 | 8.19726 | 99.54219 | | 4.50 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | | | 8.25604 | 101.33633 | 8.22166 | 101.47462 | | 4.50 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 38,422 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Call | | | 1,896.30000 | 1.89630 | 1,766,120 | 5.00 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Put | | | 90.20000 | 0.09020 | 92,160 | 5.00 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Call | | | 1,934.02000 | 1.93402 | 1,803,560 | 5.00 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Put | | | 85.41000 | 0.08541 | 87,090 | 5.00 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Call | | | 1,858.78000 | 1.85878 | 1,728,910 | 4.99 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Put | | | 95.22000 | 0.09522 | 97,490 | 4.99 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Put | | | 462.25000 | 0.46225 | 489,670 | 4.60 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Call | | | 2,039.32000 | 2.03932 | 1,930,730 | 4.61 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Put | | | 451.42000 | 0.45142 | 478,230 | 4.61 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Call | | | 1,979.20000 | 1.97920 | 1,871,830 | 4.60 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Put | | | 473.49000 | 0.47349 | 501,520 | 4.60 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Call | | | 2,009.06000 | 2.00906 | 1,901,080 | 4.60 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Put | | | 1,216.80000 | 1.21680 | 1,270,130 | 4.52 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Call | | | 1,634.57000 | 1.63457 | 1,548,990 | 4.53 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Put | | | 1,199.61000 | 1.19961 | 1,252,320 | 4.53 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Call | | | 1,589.32000 | 1.58932 | 1,504,990 | 4.52 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Put | | | 1,234.48000 | 1.23448 | 1,288,440 | 4.52 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Call | | | 1,611.71000 | 1.61171 | 1,526,750 | 4.52 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 38,422 |
| R2030 | On | 03/08/2017 | Bond Future | | | 9.35617 | 90.30632 | 9.33146 | 90.47386 | | | 0.00 | 0 | 43,303 |
| R2030 | On | 02/11/2017 | Bond Future | | | 9.40725 | 92.02976 | 9.38158 | 92.20129 | | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | | | 9.45748 | 89.81106 | 9.43088 | 89.98610 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 43,303 |
| R2030 | On | 03/08/2017 | Bond Future | 9.34 | Call | | | 57.96000 | 0.05796 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 109,580 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 125.75000 | 0.12575 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 41,790 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.33 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.33 | Put | | | 9.91000 | 0.00991 | 177,450 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 278.79000 | 0.27879 | 450,320 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 211.63000 | 0.21163 | 383,160 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 144.55000 | 0.14455 | 316,080 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.37 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.37 | Put | | | 402.38000 | 0.40238 | 577,420 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.38 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.38 | Put | | | 336.12000 | 0.33612 | 511,160 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.39 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.39 | Put | | | 269.92000 | 0.26992 | 444,960 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 43,303 |
| R2032 | On | 03/08/2017 | Bond Future | | | 9.54605 | 92.79862 | 9.52134 | 92.97751 | | 10.19 | 0.00 | 0 | 26,589 |
| R2032 | On | 02/11/2017 | Bond Future | | | 9.60242 | 90.41177 | 9.57679 | 90.59481 | | 11.28 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | | | 9.65769 | 92.16668 | 9.63118 | 92.35347 | | 10.74 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 26,589 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 881.81000 | 0.88181 | 757,840 | 10.16 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 1,474.30000 | 1.47430 | 1,529,220 | 10.16 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 912.92000 | 0.91292 | 786,840 | 10.17 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 1,432.27000 | 1.43227 | 1,485,080 | 10.17 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 851.39000 | 0.85139 | 729,550 | 10.16 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 1,517.11000 | 1.51711 | 1,574,160 | 10.16 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Call | | | 2,093.51000 | 2.09351 | 1,979,700 | 11.28 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Put | | | 2,717.34000 | 2.71734 | 2,786,570 | 11.28 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Call | | | 2,126.90000 | 2.12690 | 2,012,170 | 11.28 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Put | | | 2,678.53000 | 2.67853 | 2,746,840 | 11.28 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Call | | | 2,060.43000 | 2.06043 | 1,947,550 | 11.27 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Put | | | 2,756.53000 | 2.75653 | 2,826,690 | 11.27 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Call | | | 2,818.96000 | 2.81896 | 2,707,040 | 10.79 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Put | | | 3,323.28000 | 3.32328 | 3,398,150 | 10.79 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Call | | | 2,853.60000 | 2.85360 | 2,740,960 | 10.79 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Put | | | 3,286.82000 | 3.28682 | 3,360,970 | 10.79 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Call | | | 2,784.27000 | 2.78427 | 2,673,070 | 10.78 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Put | | | 3,359.77000 | 3.35977 | 3,435,360 | 10.78 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 26,589 |
| R2035 | On | 03/08/2017 | Bond Future | | | 9.73656 | 96.68881 | 9.74223 | 96.64415 | | | 0.00 | 0 | 11,018 |
| R2035 | On | 02/11/2017 | Bond Future | | | 9.79633 | 94.03332 | 9.80208 | 93.98860 | | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | | | 9.85637 | 95.85857 | 9.86228 | 95.81319 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 11,018 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 1,775.10000 | 1.77510 | 1,730,440 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Put | | | 1,937.37000 | 1.93737 | 1,892,710 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 1,856.18000 | 1.85618 | 1,811,520 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 1,671.54000 | 1.67154 | 1,626,820 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 1,591.70000 | 1.59170 | 1,546,980 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Put | | | 1,511.96000 | 1.51196 | 1,467,240 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.73 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.73 | Put | | | 1,023.80000 | 1.02380 | 978,420 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.74 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.74 | Put | | | 945.80000 | 0.94580 | 900,420 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.75 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2035 | On | 01/02/2018 | Bond Future | 9.75 | Put | | | 867.90000 | 0.86790 | 822,520 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 11,018 |
| R2037 | On | 03/08/2017 | Bond Future | | | 9.83288 | 88.71510 | 9.83861 | 88.67028 | | 12.07 | 0.00 | 0 | 66,825 |
| R2037 | On | 02/11/2017 | Bond Future | | | 9.88924 | 90.40824 | 9.89505 | 90.36330 | | 12.83 | 0.00 | 0 | 233 |
| R2037 | On | 01/02/2018 | Bond Future | | | 9.94525 | 87.90771 | 9.95122 | 87.86206 | | 12.80 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 67,058 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 2,646.63000 | 2.64663 | 2,566,030 | 11.97 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 528.18000 | 0.52818 | 491,980 | 11.98 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 2,586.75000 | 2.58675 | 2,505,730 | 11.98 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 486.36000 | 0.48636 | 451,020 | 11.96 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 2,707.24000 | 2.70724 | 2,627,080 | 11.96 | 0.00 | 0 | 0 |
| R2037 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 506.96000 | 0.50696 | 471,180 | 11.97 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,870.41000 | 1.87041 | 1,857,380 | 12.64 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 3,717.47000 | 3.71747 | 3,659,500 | 12.64 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 1,901.79000 | 1.90179 | 1,888,860 | 12.65 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 3,669.05000 | 3.66905 | 3,611,180 | 12.65 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 1,839.35000 | 1.83935 | 1,826,210 | 12.64 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 3,766.33000 | 3.76633 | 3,708,250 | 12.64 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.81 | Put | | | 4,057.72000 | 4.05772 | 4,009,470 | 12.85 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.82 | Call | | | 3,004.07000 | 3.00407 | 3,001,600 | 12.86 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.82 | Put | | | 4,015.97000 | 4.01597 | 3,967,850 | 12.86 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.83 | Call | | | 3,040.40000 | 3.04040 | 3,038,070 | 12.87 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.83 | Put | | | 3,974.55000 | 3.97455 | 3,926,570 | 12.87 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.81 | Call | | | 2,967.96000 | 2.96796 | 2,965,360 | 12.85 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 67,058 |
| R204 | On | 03/08/2017 | Bond Future | | | 7.55005 | 101.60980 | 7.54424 | 101.61726 | | 0.98 | 24,183,132.40 | 238 | 42,057 |
| R204 | On | 02/11/2017 | Bond Future | | | 7.50337 | 103.54899 | 7.49548 | 103.55736 | | 0.52 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | | | 7.39694 | 101.51884 | 7.38641 | 101.52762 | | 0.70 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 24,183,132.40 | 238 | 42,057 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Call | | | 309.93000 | 0.30993 | 300,020 | 1.02 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Put | | | 33.24000 | 0.03324 | 30,790 | 1.02 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Call | | | 320.43000 | 0.32043 | 310,570 | 1.02 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Put | | | 30.95000 | 0.03095 | 28,550 | 1.02 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Call | | | 299.56000 | 0.29956 | 289,600 | 1.02 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Put | | | 35.67000 | 0.03567 | 33,170 | 1.02 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Call | | | 308.96000 | 0.30896 | 301,190 | 0.55 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Put | | | 39.31000 | 0.03931 | 39,910 | 0.55 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Call | | | 317.53000 | 0.31753 | 309,720 | 0.55 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Put | | | 37.31000 | 0.03731 | 37,870 | 0.55 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Call | | | 300.47000 | 0.30047 | 292,750 | 0.55 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Put | | | 41.40000 | 0.04140 | 42,050 | 0.55 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Call | | | 163.71000 | 0.16371 | 158,580 | 0.68 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Put | | | 269.21000 | 0.26921 | 272,860 | 0.68 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.27 | Call | | | 167.55000 | 0.16755 | 162,360 | 0.68 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.27 | Put | | | 264.70000 | 0.26470 | 268,290 | 0.68 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Call | | | 159.91000 | 0.15991 | 154,850 | 0.68 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Put | | | 273.77000 | 0.27377 | 277,490 | 0.68 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 24,183,132.40 | 238 | 42,057 |
| R2040 | On | 03/08/2017 | Bond Future | | | 9.90295 | 92.11148 | 9.91374 | 92.02140 | | 12.65 | 0.00 | 0 | 14,089 |
| R2040 | On | 02/11/2017 | Bond Future | | | 9.95960 | 93.86940 | 9.97062 | 93.77838 | | 13.47 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | | | 10.01594 | 91.18576 | 10.02728 | 91.09316 | | 13.44 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 14,089 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Put | | | 3,082.99000 | 3.08299 | 2,964,980 | 12.57 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 511.79000 | 0.51179 | 483,670 | 12.58 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 3,016.57000 | 3.01657 | 2,898,370 | 12.58 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 533.22000 | 0.53322 | 504,950 | 12.58 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 2,950.90000 | 2.95090 | 2,832,550 | 12.58 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Call | | | 490.99000 | 0.49099 | 463,060 | 12.57 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,819.55000 | 1.81955 | 1,820,450 | 13.28 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 4,442.63000 | 4.44263 | 4,352,510 | 13.28 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 1,850.72000 | 1.85072 | 1,851,900 | 13.29 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 4,387.46000 | 4.38746 | 4,297,620 | 13.29 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 1,788.49000 | 1.78849 | 1,789,130 | 13.27 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 4,498.04000 | 4.49804 | 4,407,660 | 13.27 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Call | | | 3,185.56000 | 3.18556 | 3,203,170 | 13.37 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Put | | | 4,400.33000 | 4.40033 | 4,325,340 | 13.37 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 3,222.80000 | 3.22280 | 3,240,710 | 13.38 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 4,354.26000 | 4.35426 | 4,279,570 | 13.38 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.87 | Call | | | 3,148.28000 | 3.14828 | 3,165,590 | 13.37 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.87 | Put | | | 4,446.49000 | 4.44649 | 4,371,200 | 13.37 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 14,089 |
| R2044 | On | 03/08/2017 | Bond Future | | | 9.92729 | 89.23853 | 9.93806 | 89.14785 | | 13.24 | 0.00 | 0 | 24,347 |
| R2044 | On | 02/11/2017 | Bond Future | | | 9.98228 | 90.94166 | 9.99328 | 90.84999 | | 14.12 | 0.00 | 0 | 200 |
| R2044 | On | 01/02/2018 | Bond Future | | | 10.03692 | 88.32633 | 10.04823 | 88.23307 | | 14.08 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 24,547 |
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 492.81000 | 0.49281 | 464,350 | 13.17 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 3,150.18000 | 3.15018 | 3,031,040 | 13.17 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Call | | | 513.65000 | 0.51365 | 484,980 | 13.17 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Put | | | 3,082.64000 | 3.08264 | 2,963,290 | 13.17 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 472.60000 | 0.47260 | 444,360 | 13.16 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 3,218.49000 | 3.21849 | 3,099,570 | 13.16 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 1,817.59000 | 1.81759 | 1,817,940 | 13.93 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 4,580.92000 | 4.58092 | 4,489,600 | 13.93 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Call | | | 1,848.93000 | 1.84893 | 1,849,550 | 13.94 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Put | | | 4,524.59000 | 4.52459 | 4,433,540 | 13.94 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,786.59000 | 1.78659 | 1,786,670 | 13.93 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 4,637.73000 | 4.63773 | 4,546,140 | 13.93 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.91 | Call | | | 3,272.71000 | 3.27271 | 3,290,610 | 14.03 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.91 | Put | | | 4,424.20000 | 4.42420 | 4,348,840 | 14.03 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 3,197.35000 | 3.19735 | 3,214,650 | 14.01 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 4,517.57000 | 4.51757 | 4,441,610 | 14.01 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.90 | Call | | | 3,234.92000 | 3.23492 | 3,252,510 | 14.02 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.90 | Put | | | 4,470.70000 | 4.47070 | 4,395,030 | 14.02 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 24,547 |
| R2048 | On | 03/08/2017 | Bond Future | | | 9.87511 | 93.02189 | 9.89085 | 92.88550 | | 13.11 | 0.00 | 0 | 78,556 |
| R2048 | On | 02/11/2017 | Bond Future | | | 9.93065 | 90.35976 | 9.94677 | 90.22153 | | 14.65 | 0.00 | 0 | 226 |
| R2048 | On | 01/02/2018 | Bond Future | | | 9.98624 | 92.11377 | 10.00283 | 91.97302 | | 13.92 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 78,782 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 479.93000 | 0.47993 | 460,730 | 13.00 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 3,335.04000 | 3.33504 | 3,179,450 | 13.00 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 500.61000 | 0.50061 | 481,500 | 13.01 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 3,264.30000 | 3.26430 | 3,108,800 | 13.01 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 459.88000 | 0.45988 | 440,630 | 13.00 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 3,406.57000 | 3.40657 | 3,250,930 | 13.00 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 1,954.43000 | 1.95443 | 1,972,630 | 14.44 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 4,561.85000 | 4.56185 | 4,441,820 | 14.44 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,987.56000 | 1.98756 | 2,006,240 | 14.45 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 4,504.92000 | 4.50492 | 4,385,370 | 14.45 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Call | | | 1,921.65000 | 1.92165 | 1,939,350 | 14.43 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Put | | | 4,619.29000 | 4.61929 | 4,498,760 | 14.43 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.90 | Call | | | 3,562.69000 | 3.56269 | 3,603,870 | 14.06 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.90 | Put | | | 4,441.54000 | 4.44154 | 4,341,970 | 14.06 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.91 | Call | | | 3,603.87000 | 3.60387 | 3,645,510 | 14.07 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.91 | Put | | | 4,396.58000 | 4.39658 | 4,297,470 | 14.07 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 3,522.02000 | 3.52202 | 3,562,730 | 14.06 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2048 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 4,487.17000 | 4.48717 | 4,387,130 | 14.06 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 78,782 |
| R207 | On | 03/08/2017 | Bond Future | | | 7.68702 | 99.51127 | 7.65578 | 99.57910 | | 1.81 | 0.00 | 0 | 45,818 |
| R207 | On | 02/11/2017 | Bond Future | | | 7.67403 | 101.41041 | 7.63858 | 101.48030 | | 1.40 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | | | 7.64326 | 99.73686 | 7.60276 | 99.80834 | | 1.54 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 45,818 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Call | | | 1,600.85000 | 1.60085 | 1,532,980 | 1.97 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Put | | | 0.65000 | 0.00065 | 0,610 | 1.97 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Call | | | 1,622.07000 | 1.62207 | 1,554,190 | 1.98 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Put | | | 0.59000 | 0.00059 | 0,540 | 1.98 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Call | | | 1,579.65000 | 1.57965 | 1,511,770 | 1.97 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Put | | | 0.73000 | 0.00073 | 0,680 | 1.97 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Put | | | 5.43000 | 0.00543 | 5,570 | 1.94 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Call | | | 1,157.41000 | 1.15741 | 1,089,720 | 1.94 | 0.00 | 0 | 51 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Call | | | 860.80000 | 0.86080 | 801,870 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Put | | | 92.62000 | 0.09262 | 103,580 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Call | | | 876.95000 | 0.87695 | 817,660 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Put | | | 89.24000 | 0.08924 | 99,840 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Call | | | 893.19000 | 0.89319 | 833,550 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Put | | | 85.96000 | 0.08596 | 96,210 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.60 | Call | | | 474.19000 | 0.47419 | 435,940 | 1.56 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.60 | Put | | | 479.06000 | 0.47906 | 512,290 | 1.56 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.61 | Call | | | 483.61000 | 0.48361 | 444,930 | 1.56 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.61 | Put | | | 470.83000 | 0.47083 | 503,630 | 1.56 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.62 | Call | | | 492.83000 | 0.49283 | 453,720 | 1.56 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.62 | Put | | | 462.40000 | 0.46240 | 494,770 | 1.56 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 51 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 45,869 |
| R208 | On | 03/08/2017 | Bond Future | | | 7.78944 | 99.14029 | 7.75858 | 99.23479 | | 2.93 | 206,707,504.65 | 2,085 | 36,711 |
| R208 | On | 02/11/2017 | Bond Future | | | 7.79424 | 97.63047 | 7.76056 | 97.72752 | | 2.48 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | | | 7.79021 | 99.52555 | 7.75346 | 99.62470 | | 2.56 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 206,707,504.65 | 2,085 | 36,711 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Call | | | 1,655.43000 | 1.65543 | 1,561,050 | 3.06 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Put | | | 13.63000 | 0.01363 | 13,750 | 3.06 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Call | | | 1,684.39000 | 1.68439 | 1,589,960 | 3.06 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Put | | | 12.59000 | 0.01259 | 12,660 | 3.06 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Call | | | 1,713.43000 | 1.71343 | 1,618,960 | 3.07 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Put | | | 11.64000 | 0.01164 | 11,670 | 3.07 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Put | | | 161.58000 | 0.16158 | 176,460 | 2.56 | 0.00 | 0 | 0 |

| 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 | 02/11/2017 | Bond Future | 8.20 | Call | | | 1,413.26000 | 1.41326 | 1,330,650 | 2.56 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Put | | | 156.25000 | 0.15625 | 170,690 | 2.56 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Call | | | 1,367.44000 | 1.36744 | 1,285,740 | 2.56 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Put | | | 167.21000 | 0.16721 | 182,560 | 2.56 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Call | | | 1,390.21000 | 1.39021 | 1,308,040 | 2.56 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.84 | Call | | | 910.62000 | 0.91062 | 851,510 | 2.58 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.84 | Put | | | 677.33000 | 0.67733 | 717,370 | 2.58 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Call | | | 925.91000 | 0.92591 | 866,270 | 2.58 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Put | | | 665.71000 | 0.66571 | 705,220 | 2.58 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Call | | | 895.17000 | 0.89517 | 836,590 | 2.58 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Put | | | 688.80000 | 0.68880 | 729,370 | 2.58 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 206,707,504.65 | 2,085 | 36,711 |
| R209 | On | 03/08/2017 | Bond Future | | | 9.70967 | 72.65615 | 9.71528 | 72.61925 | | 12.00 | 0.00 | 0 | 74,058 |
| R209 | On | 02/11/2017 | Bond Future | | | 9.76232 | 70.89286 | 9.76801 | 70.85580 | | 13.51 | 0.00 | 0 | 800 |
| R209 | On | 01/02/2018 | Bond Future | | | 9.81381 | 72.26892 | 9.81964 | 72.23131 | | 12.83 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 74,858 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 382.02000 | 0.38202 | 353,820 | 11.82 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 2,227.78000 | 2.22778 | 2,162,680 | 11.82 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 398.96000 | 0.39896 | 370,380 | 11.83 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 2,176.41000 | 2.17641 | 2,110,930 | 11.83 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 365.61000 | 0.36561 | 337,800 | 11.82 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 2,279.79000 | 2.27979 | 2,215,080 | 11.82 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Call | | | 1,563.13000 | 1.56313 | 1,552,260 | 13.38 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Put | | | 3,071.66000 | 3.07166 | 3,023,730 | 13.38 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Call | | | 1,510.79000 | 1.51079 | 1,499,750 | 13.37 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Put | | | 3,153.95000 | 3.15395 | 3,105,850 | 13.37 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Put | | | 5,803.11000 | 5.80311 | 5,755,490 | 13.06 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Call | | | 522.99000 | 0.52299 | 512,430 | 13.06 | 0.00 | 0 | 4,100 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Call | | | 3,069.31000 | 3.06931 | 3,066,160 | 13.74 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Put | | | 1,582.92000 | 1.58292 | 1,542,710 | 13.74 | 0.00 | 0 | 3,360 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Call | | | 1,536.82000 | 1.53682 | 1,525,870 | 13.38 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Put | | | 3,112.62000 | 3.11262 | 3,064,610 | 13.38 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.60 | Call | | | 5,692.47000 | 5.69247 | 5,704,940 | 14.28 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.60 | Put | | | 575.99000 | 0.57599 | 551,400 | 14.28 | 0.00 | 0 | 1,300 |
| R209 | On | 02/11/2017 | Bond Future | 9.75 | Call | | | 2,177.92000 | 2.17792 | 2,169,780 | 13.51 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.75 | Put | | | 2,295.33000 | 2.29533 | 2,250,130 | 13.51 | 0.00 | 0 | 6,500 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Put | | | 10,692.92000 | 10.69292 | 10,652,210 | 12.91 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Call | | | 72.39000 | 0.07239 | 68,740 | 12.91 | 0.00 | 0 | 2,800 |
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Call | | | 2,570.28000 | 2.57028 | 2,568,840 | 12.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Put | | | 3,151.98000 | 3.15198 | 3,112,930 | 12.82 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Call | | | 2,509.51000 | 2.50951 | 2,507,820 | 12.81 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Put | | | 3,221.98000 | 3.22198 | 3,182,680 | 12.81 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Call | | | 2,539.80000 | 2.53980 | 2,538,230 | 12.81 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Put | | | 3,186.84000 | 3.18684 | 3,147,660 | 12.81 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 18,060 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 92,918 |
| R210 | On | 03/08/2017 | Bond Future | | | 185.27383 | 185.27383 | 185.29457 | 185.29457 | | | 0.00 | 0 | 1,675 |
| R210 | On | 02/11/2017 | Bond Future | | | 186.45155 | 186.45155 | 186.47398 | 186.47398 | | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | | | 190.13994 | 190.13994 | 190.16405 | 190.16405 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,675 |
| 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 | | | 10,995.43000 | 10.99543 | 11,016,170 | | 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 | | | 11,005.43000 | 11.00543 | 11,026,170 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.28 | Put | | | 10,985.43000 | 10.98543 | 11,006,170 | | 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 | | | 5,596.02000 | 5.59602 | 5,618,450 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Put | | | 5,606.02000 | 5.60602 | 5,628,450 | | 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 | | | 5,616.02000 | 5.61602 | 5,638,450 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.37 | Put | | | 2,205.95000 | 2.20595 | 2,230,060 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.38 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.38 | Put | | | 2,215.95000 | 2.21595 | 2,240,060 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.36 | Put | | | 2,195.95000 | 2.19595 | 2,220,060 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.37 | Call | | | 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 | | | 148.07597 | 148.07597 | 148.06065 | 148.06065 | | | 0.00 | 0 | 4,858 |
| R212 | On | 02/11/2017 | Bond Future | | | 150.93512 | 150.93512 | 150.92095 | 150.92095 | | | 0.00 | 0 | 0 |
| R212 | On | 01/02/2018 | Bond Future | | | 151.86068 | 151.86068 | 151.84728 | 151.84728 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 4,858 |
| 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 | | | 5,289.35000 | 5.28935 | 5,274,030 | | 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 | | | 5,299.35000 | 5.29935 | 5,284,030 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R212 | On | 03/08/2017 | Bond Future | 153.34 | Put | | | 5,279.35000 | 5.27935 | 5,264,030 | | 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 | | | 1,489.05000 | 1.48905 | 1,474,880 | | 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 | | | 1,499.05000 | 1.49905 | 1,484,880 | | 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 | | | 1,479.05000 | 1.47905 | 1,464,880 | | 0.00 | 0 | 0 |
| 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 | | | 2,862.72000 | 2.86272 | 2,849,320 | | 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 | | | 2,842.72000 | 2.84272 | 2,829,320 | | 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 | | | 2,852.72000 | 2.85272 | 2,839,320 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 4,858 |
| R213 | On | 03/08/2017 | Bond Future | | | 9.43433 | 84.64140 | 9.40957 | 84.80430 | | 9.97 | 3,131,731.80 | 37 | 58,458 |
| R213 | On | 02/11/2017 | Bond Future | | | 9.48807 | 82.70686 | 9.46240 | 82.87354 | | 11.07 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | | | 9.54178 | 84.31223 | 9.51522 | 84.48236 | | 10.56 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 3,131,731.80 | 37 | 58,458 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Call | | | 825.77000 | 0.82577 | 711,270 | 10.04 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Put | | | 1,285.91000 | 1.28591 | 1,334,310 | 10.04 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 855.06000 | 0.85506 | 738,620 | 10.05 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 1,248.83000 | 1.24883 | 1,295,290 | 10.05 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Call | | | 797.13000 | 0.79713 | 684,580 | 10.03 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Put | | | 1,323.70000 | 1.32370 | 1,374,050 | 10.03 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 1,789.33000 | 1.78933 | 1,688,600 | 11.00 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 2,524.78000 | 2.52478 | 2,590,730 | 11.00 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 1,818.92000 | 1.81892 | 1,717,330 | 11.00 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 2,488.57000 | 2.48857 | 2,553,660 | 11.00 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 1,760.02000 | 1.76002 | 1,660,160 | 10.99 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 2,561.34000 | 2.56134 | 2,628,160 | 10.99 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Call | | | 2,441.17000 | 2.44117 | 2,341,350 | 10.52 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Put | | | 3,055.18000 | 3.05518 | 3,125,490 | 10.52 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Call | | | 2,471.37000 | 2.47137 | 2,370,880 | 10.53 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Put | | | 3,020.60000 | 3.02060 | 3,090,240 | 10.53 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Call | | | 2,410.91000 | 2.41091 | 2,311,760 | 10.52 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Put | | | 3,089.78000 | 3.08978 | 3,160,760 | 10.52 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 3,131,731.80 | 37 | 58,458 |
| R214 | On | 03/08/2017 | Bond Future | | | 9.82448 | 72.52812 | 9.83514 | 72.45542 | | 12.63 | 0.00 | 0 | 37,026 |

| 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 | | | 9.87831 | 70.61597 | 9.88920 | 70.54239 | | 14.30 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | | | 9.93211 | 71.98665 | 9.94329 | 71.91185 | | 13.54 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 37,026 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 345.75000 | 0.34575 | 324,810 | 12.49 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 2,548.41000 | 2.54841 | 2,454,770 | 12.49 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Call | | | 361.50000 | 0.36150 | 340,360 | 12.50 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Put | | | 2,492.53000 | 2.49253 | 2,398,690 | 12.50 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 330.52000 | 0.33052 | 309,780 | 12.49 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 2,604.93000 | 2.60493 | 2,511,490 | 12.49 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 1,456.93000 | 1.45693 | 1,458,190 | 14.05 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 3,525.56000 | 3.52556 | 3,453,240 | 14.05 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 1,482.61000 | 1.48261 | 1,484,100 | 14.06 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 3,480.49000 | 3.48049 | 3,408,400 | 14.06 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Call | | | 1,431.54000 | 1.43154 | 1,432,570 | 14.05 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Put | | | 3,571.03000 | 3.57103 | 3,498,480 | 14.05 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Call | | | 2,653.02000 | 2.65302 | 2,668,170 | 13.62 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Put | | | 3,417.23000 | 3.41723 | 3,357,580 | 13.62 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Call | | | 2,685.21000 | 2.68521 | 2,700,610 | 13.63 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Put | | | 3,381.41000 | 3.38141 | 3,322,010 | 13.63 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Call | | | 2,621.03000 | 2.62103 | 2,635,930 | 13.61 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Put | | | 3,453.36000 | 3.45336 | 3,393,460 | 13.61 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 37,026 |
| Total for Bond | | | | | | | | | | | | 695,711,179.49 | 6,487 | 913,852 |
| 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 |

| Contract 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 ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

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

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

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R210 | On | 31/03/2028 | 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 |
| 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 | | | 557.04100 | 557.04100 | 557.31700 | 557.31700 | | | 66,844,920.00 | 12 | 411 |
| GOVI | On | 02/11/2017 | GOVI | | | 567.67200 | 567.67200 | 567.95700 | 567.95700 | | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | | | 578.69100 | 578.69100 | 578.98300 | 578.98300 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | | | 66,844,920.00 | 12 | 411 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Put | | | 37,730.00000 | 3.77300 | 40,490,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.10 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.10 | Put | | | 37,830.00000 | 3.78300 | 40,590,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Put | | | 37,930.00000 | 3.79300 | 40,690,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Put | | | 44,930.00000 | 4.49300 | 47,780,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.46 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.46 | Put | | | 45,030.00000 | 4.50300 | 47,880,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Put | | | 44,830.00000 | 4.48300 | 47,680,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.03 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.03 | Put | | | 20,470.00000 | 2.04700 | 23,390,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.04 | 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 |
|------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| GOVI On 01/02/2018 GOVI | 581.04 | Put | | | 20,570.00000 | 2.05700 | 23,490,000 | | 0.00 | 0 | 0 |
| GOVI On 01/02/2018 GOVI | 581.02 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 01/02/2018 GOVI | 581.02 | Put | | | 20,370.00000 | 2.03700 | 23,290,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 66,844,920.00 | 12 | 411 |
| Total for GOVI | | | | | | | | | 66,844,920.00 | 12 | 411 |
| AL37 On 03/08/2017 Index Future | | | 541.67800 | 541.67800 | 542.26900 | 542.26900 | | | 0.00 | 0 | 0 |
| AL37 On 02/11/2017 Index Future | | | 552.01500 | 552.01500 | 552.62200 | 552.62200 | | | 0.00 | 0 | 0 |
| AL37 On 01/02/2018 Index Future | | | 562.73100 | 562.73100 | 563.35000 | 563.35000 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 03/08/2017 Index Future | | | 620.70300 | 620.70300 | 621.77600 | 621.77600 | | | 0.00 | 0 | 0 |
| AL7T On 02/11/2017 Index Future | | | 632.54800 | 632.54800 | 633.64700 | 633.64700 | | | 0.00 | 0 | 0 |
| AL7T On 01/02/2018 Index Future | | | 644.82600 | 644.82600 | 645.94800 | 645.94800 | | | 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 | | | 558.42900 | 558.42900 | 558.64200 | 558.64200 | | | 0.00 | 0 | 596 |
| ALBI On 02/11/2017 Index Future | | | 569.08600 | 569.08600 | 569.30800 | 569.30800 | | | 0.00 | 0 | 0 |
| ALBI On 01/02/2018 Index Future | | | 580.13200 | 580.13200 | 580.36000 | 580.36000 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | 0.00 | 0 | 596 |
| Total For ALBI | | | | | | | | | 0.00 | 0 | 596 |
| IGOV On 03/08/2017 Index Future | | | 247.71200 | 247.71200 | 247.77800 | 247.77800 | | | 0.00 | 0 | 1,319 |
| IGOV On 02/11/2017 Index Future | | | 252.49500 | 252.49500 | 252.56500 | 252.56500 | | | 0.00 | 0 | 0 |
| IGOV On 01/02/2018 Index Future | | | 257.48900 | 257.48900 | 257.56300 | 257.56300 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 1,319 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 1,319 |
| Total for Index | | | | | | | | | 0.00 | 0 | 1,915 |
| JIBAR f On 19/07/2017 Jibar Future | | | 7.29000 | 92.71000 | 7.29000 | 92.71000 | | | 0.00 | 0 | 0 |
| JIBAR f On 16/08/2017 Jibar Future | | | 7.27000 | 92.73000 | 7.27000 | 92.73000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/09/2017 Jibar Future | | | 7.18000 | 92.82000 | 7.18000 | 92.82000 | | | 0.00 | 0 | 0 |
| JIBAR f On 18/10/2017 Jibar Future | | | 7.14000 | 92.86000 | 7.14000 | 92.86000 | | | 0.00 | 0 | 0 |
| JIBAR f On 15/11/2017 Jibar Future | | | 7.07000 | 92.93000 | 7.07000 | 92.93000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/12/2017 Jibar Future | | | 7.02000 | 92.98000 | 7.02000 | 92.98000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/03/2018 Jibar Future | | | 6.90000 | 93.10000 | 6.90000 | 93.10000 | | | 0.00 | 0 | 2,500 |
| JIBAR f On 20/06/2018 Jibar Future | | | 6.86000 | 93.14000 | 6.86000 | 93.14000 | | | 0.00 | 0 | 0 |
| JIBAR f On 19/09/2018 Jibar Future | | | 6.89000 | 93.11000 | 6.89000 | 93.11000 | | | 0.00 | 0 | 0 |
| JIBAR f On 19/12/2018 Jibar Future | | | 6.93000 | 93.07000 | 6.93000 | 93.07000 | | | 0.00 | 0 | 0 |
| JIBAR f On 20/03/2019 Jibar Future | | | 6.98000 | 93.02000 | 6.98000 | 93.02000 | | | 0.00 | 0 | 0 |
| JIBAR f On 19/06/2019 Jibar Future | | | 7.04000 | 92.96000 | 7.04000 | 92.96000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|--------------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 96.21360 | 96.21360 | 96.05001 | 96.05001 | | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 | | Interest Rate Swap | 93.29948 | 93.29948 | 93.13060 | 93.13060 | | | | 0.00 | 0 | 0 |
| 10Y ST On 15/06/2026 | | Interest Rate Swap | 92.10723 | 92.10723 | 91.93567 | 91.93567 | | | | 0.00 | 0 | 0 |
| 10Y ST On 21/09/2026 | | Interest Rate Swap | 94.28649 | 94.28649 | 94.11897 | 94.11897 | | | | 0.00 | 0 | 0 |
| 10Y ST On 21/12/2026 | | Interest Rate Swap | 98.06018 | 98.06018 | 97.89954 | 97.89954 | | | | 0.00 | 0 | 0 |
| 10Y ST On 15/03/2027 | | Interest Rate Swap | 96.67347 | 96.67347 | 96.51337 | 96.51337 | | | | 0.00 | 0 | 0 |
| 10Y ST On 21/06/2027 | | Interest Rate Swap | 98.75073 | 98.75073 | 98.59439 | 98.59439 | | | | 0.00 | 0 | 0 |
| 10Y ST On 20/09/2027 | | Interest Rate Swap | 102.45705 | 102.45705 | 102.30077 | 102.30077 | | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On 21/09/2017 | | Interest Rate Swap | 99.61264 | 99.61264 | 99.61264 | 99.61264 | | | | 0.00 | 0 | 0 |
| 1Y STN On 21/12/2017 | | Interest Rate Swap | 99.82451 | 99.82451 | 99.82232 | 99.82232 | | | | 0.00 | 0 | 0 |
| 1Y STN On 15/03/2018 | | Interest Rate Swap | 99.78213 | 99.78213 | 99.77840 | 99.77840 | | | | 0.00 | 0 | 0 |
| 1Y STN On 21/06/2018 | | Interest Rate Swap | 99.94805 | 99.94805 | 99.94240 | 99.94240 | | | | 0.00 | 0 | 0 |
| 1Y STN On 20/09/2018 | | Interest Rate Swap | 100.10934 | 100.10934 | 100.10376 | 100.10376 | | | | 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 | 99.85154 | 99.85154 | 99.84907 | 99.84907 | | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 | | Interest Rate Swap | 99.06353 | 99.06353 | 99.05983 | 99.05983 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 | | Interest Rate Swap | 98.63511 | 98.63511 | 98.62828 | 98.62828 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 | | Interest Rate Swap | 98.57927 | 98.57927 | 98.57394 | 98.57394 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/12/2018 | | Interest Rate Swap | 98.97000 | 98.97000 | 98.97000 | 98.97000 | | | | 0.00 | 0 | 0 |
| 2Y STN On 15/03/2019 | | Interest Rate Swap | 99.38390 | 99.38390 | 99.37794 | 99.37794 | | | | 0.00 | 0 | 0 |
| 2Y STN On 21/06/2019 | | Interest Rate Swap | 99.79914 | 99.79914 | 99.79382 | 99.79382 | | | | 0.00 | 0 | 0 |
| 2Y STN On 20/09/2019 | | Interest Rate Swap | 100.23752 | 100.23752 | 100.22826 | 100.22826 | | | | 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 | 96.64225 | 96.64225 | 96.58047 | 96.58047 | | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 | | Interest Rate Swap | 95.91731 | 95.91731 | 95.84276 | 95.84276 | | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 | | Interest Rate Swap | 95.16005 | 95.16005 | 95.07561 | 95.07561 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 | | Interest Rate Swap | 95.37117 | 95.37117 | 95.28378 | 95.28378 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 | | Interest Rate Swap | 97.58042 | 97.58042 | 97.49443 | 97.49443 | | | | 0.00 | 0 | 51 |
| 5Y STN On 15/03/2022 | | Interest Rate Swap | 97.73833 | 97.73833 | 97.65243 | 97.65243 | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/06/2022 | | Interest Rate Swap | 98.95632 | 98.95632 | 98.86977 | 98.86977 | | | | 0.00 | 0 | 0 |
| 5Y STN On 20/09/2022 | | Interest Rate Swap | 101.17770 | 101.17770 | 101.08355 | 101.08355 | | | | 0.00 | 0 | 0 |
| Total 5Y STND Future | | | | | | | | | | 0.00 | 0 | 51 |

| Contract 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 5Y STND | | | | | | | | | | 0.00 | 0 | 51 |
| Total for Interest Rate Swap | | | | | | | | | | 0.00 | 0 | 51 |
| Total for Derivatives : | | | | | | | | | | 762,556,099.49 | 6,499 | 918,729 |
| AA05 On 22/03/2019 Spot Bond | | | 9.35000 | 102.52037 | 9.35000 | 102.49491 | | | | 0.00 | 0 | 664,700,000 |
| Total AA05 SPOT | | | | | | | | | | 0.00 | 0 | 664,700,000 |
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 664,700,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 97.11722 | | | | 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 | 12.55009 | 100.00000 | 12.51936 | | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 9.85500 | 100.96990 | 9.85500 | 100.94336 | | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 108.54400 | 10.00000 | 108.51600 | | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB010 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.33913 | | | | 0.00 | 0 | 0 |
| Total AB010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB010 | | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.21094 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total AB011 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For AB011 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| AB013 On 21/11/2018 Spot Bond | | | 9.55000 | 99.43676 | 9.55000 | 99.41155 | | | | 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 19/11/2019 Spot Bond | | | 100.00000 | 24.21439 | 100.00000 | 24.15573 | | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 101.37561 | 10.84000 | 101.34652 | | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2020 Spot Bond | | | 100.00000 | 20.18325 | 100.00000 | 20.13436 | | | | 0.00 | 0 | 0 |
| Total AB016U 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 AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB017L On 05/02/2020 Spot Bond | | | 100.00000 | 25.17056 | 100.00000 | 25.11425 | | | | 0.00 | 0 | 0 |
| Total AB017U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB017U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2020 Spot Bond | | | 11.37000 | 103.78190 | 11.37000 | 103.75072 | | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2020 Spot Bond | | | 100.00000 | 15.94993 | 100.00000 | 15.91129 | | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2022 Spot Bond | | | 11.81000 | 101.04918 | 11.81000 | 101.01723 | | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2022 Spot Bond | | | 100.00000 | 11.62526 | 100.00000 | 11.59710 | | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | | 0.00 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 16.76100 | 100.00000 | 16.72039 | | | | 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 | 19.34298 | 100.00000 | 19.31275 | | | | 0.00 | 0 | 0 |
| Total AB024U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | | 0.00 | 0 | 0 |
| AB025L On 20/08/2021 Spot Bond | | | 100.00000 | 14.95777 | 100.00000 | 14.92153 | | | | 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 | 19.03489 | 100.00000 | 18.99229 | | | | 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 | 13.92274 | 100.00000 | 13.89518 | | | | 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 | 13.80934 | 100.00000 | 13.77588 | | | | 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 | 109.35600 | 10.00000 | 109.32700 | | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 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 ABC1234/R2022 | | | | | | | | | 0.00 | 0 | 0 |
| ABCP1: On 07/12/2023 Spot Bond | | | 4.61000 | 105.32967 | 4.61000 | 261.70987 | | | 1,198,600,000,000.00 | 260,000,000 | 170,000,000 |
| Total ABCPI3 SPOT | | | | | | | | | 1,198,600,000,000.00 | 260,000,000 | 170,000,000 |
| Total For ABCPI3 | | | | | | | | | 1,198,600,000,000.00 | 260,000,000 | 170,000,000 |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 11.68791 | 100.00000 | 11.65102 | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0: On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.71886 | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0: On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.57111 | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0: On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.40699 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.20956 | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.62477 | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.95396 | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.27580 | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.70156 | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.58086 | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.44566 | | | 0.00 | 0 | 0 |
| Total ABFN17 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 ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.22218 | | | | 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 | 0.00000 | 100.86405 | | | | 0.00 | 0 | 0 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.89316 | | | | 0.00 | 0 | 0 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.91739 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 25/05/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.06860 | | | | 0.00 | 0 | 0 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK1 On 07/11/2018 Spot Bond | | | 11.55000 | 101.17802 | 11.55000 | 101.74824 | | | | 0.00 | 0 | 0 |
| Total ABK1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.40360 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK11 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.65255 | | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.37882 | | | | 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 | | | 10.50000 | 101.59839 | 10.50000 | 100.23751 | | | | 0.00 | 0 | 0 |
| Total ABK2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK3 On 07/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.63351 | | | | 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 | 45.98858 | 100.00000 | 45.87717 | | | | 0.00 | 0 | 0 |
| Total ABK3/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 ABK3/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK4 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.31173 | | | | 0.00 | 0 | 0 |
| Total ABK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK4/J On 24/05/2018 Spot Bond | | | 100.00000 | 62.14078 | 100.00000 | 61.99024 | | | | 0.00 | 0 | 0 |
| Total ABK4/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK5 On 31/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.88352 | | | | 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 | 46.22238 | 100.00000 | 46.11040 | | | | 0.00 | 0 | 0 |
| Total ABK5/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK5/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81515 | | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK7 On 03/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.71073 | | | | 0.00 | 0 | 214,515,800 |
| Total ABK7 SPOT | | | | | | | | | | 0.00 | 0 | 214,515,800 |
| Total For ABK7 | | | | | | | | | | 0.00 | 0 | 214,515,800 |
| ABK8 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 94.16069 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.10216 | | | | 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 | | | 6.55000 | 146.57061 | 6.55000 | 146.73786 | | | | 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 | | | 6.55000 | 103.12558 | 6.55000 | 128.92142 | | | | 0.00 | 0 | 80,000,000 |
| Total ABKI02 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For ABKI02 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 14.83202 | 100.00000 | 14.80826 | | | | 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 | | | 7.81000 | 91.93131 | 7.81000 | 107.83006 | | | | 0.00 | 0 | 0 |
| Total ABKI03 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 ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 6.85049 | 100.00000 | 6.83951 | | | | 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 | | | 8.53000 | 95.87282 | 8.53000 | 109.05707 | | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 8.54049 | 100.00000 | 8.52142 | | | | 0.00 | 0 | 0 |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKS1 On 05/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 86.10390 | | | | 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 | | | 3.81000 | 183.54637 | 3.81000 | 183.52164 | | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 8.46625 | 95.49565 | 8.46625 | 95.46527 | | | | 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 | | | 8.46625 | 95.49565 | 8.46625 | 95.46527 | | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN58 On 16/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.96736 | | | | 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 | | | 3.50000 | 90.96211 | 3.50000 | 119.87554 | | | | 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 | | | 3.24000 | 94.92256 | 3.24000 | 171.86006 | | | | 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 | | | 3.07000 | 105.14407 | 3.07000 | 221.22450 | | | | 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 | | | 9.77000 | 94.05933 | 9.77000 | 94.03496 | | | | 0.00 | 0 | 0 |
| Total ABN67 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 ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.79693 | | | | 0.00 | 0 | 0 |
| Total ABN72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN72 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN74 On 09/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 132.02000 | | | | 0.00 | 0 | 0 |
| Total ABN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 10.18500 | 102.30485 | 10.18500 | 102.27708 | | | | 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 | | | 8.93000 | 94.97394 | 8.93000 | 94.95127 | | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | | 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 | | | 10.73000 | 99.07411 | 10.73000 | 99.04582 | | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.58248 | | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.65092 | | | | 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 | | | 8.77000 | 103.69108 | 8.77000 | 103.66690 | | | | 0.00 | 0 | 0 |
| Total ABS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 9.05500 | 103.41407 | 9.05500 | 103.38905 | | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 9.23500 | 101.37380 | 9.23500 | 101.34894 | | | | 0.00 | 0 | 0 |
| Total ABS12 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 ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 101.46010 | 9.20000 | 101.43531 | | | | 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 | | | 9.63500 | 101.52242 | 9.63500 | 101.49647 | | | | 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 | | | 8.89500 | 102.54467 | 8.89500 | 102.52042 | | | | 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 | | | 9.45000 | 102.76116 | 9.45000 | 102.73539 | | | | 0.00 | 0 | 0 |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS16 On 11/11/2025 Spot Bond | | | 10.08000 | 103.30483 | 10.08000 | 103.27723 | | | | 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 | | | 10.06500 | 105.20401 | 10.06500 | 105.17594 | | | | 0.00 | 0 | 1,400,000,000 |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | 1,400,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 9.72000 | 103.24917 | 9.72000 | 103.22254 | | | | 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 | | | 8.84000 | 99.16210 | 8.84000 | 99.13867 | | | | 0.00 | 0 | 20,000,000 |
| Total ABS6 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For ABS6 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 10.13000 | 94.94215 | 10.13000 | 94.91666 | | | | 0.00 | 0 | 3,860,000,000 |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | 3,860,000,000 |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | 3,860,000,000 |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 11.44140 | 100.00000 | 11.41622 | | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 3.80000 | 273.45055 | 3.80000 | 273.41380 | | | | 0.00 | 0 | 20,000,000 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| ABS14 On 31/01/2022 Spot Bond | | | 3.05000 | 143.05543 | 3.05000 | 145.91218 | | | | 0.00 | 0 | 0 |
| Total ABS14 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 ABSI4 | | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.04576 | 100.00000 | 0.04564 | | | | 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 | 53.22601 | 100.00000 | 53.09706 | | | | 0.00 | 0 | 0 |
| Total ACL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL02U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL047 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 89.68721 | | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.25261 | | | | 0.00 | 0 | 0 |
| Total ACL082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL082 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL083 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.25261 | | | | 0.00 | 0 | 0 |
| Total ACL083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL083 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL084 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.27368 | | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL086 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.27368 | | | | 0.00 | 0 | 0 |
| Total ACL086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL086 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL087 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.23154 | | | | 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 | 109.35600 | 10.00000 | 109.32700 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL095 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.39394 | | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL096 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.40371 | | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.40764 | | | | 0.00 | 0 | 0 |
| Total ACL097 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 ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.39962 | | | | 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 | | | | 100.00000 | 0.00000 | 100.38185 | | | | 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 | | | 9.25500 | 101.90228 | 9.25500 | 102.02566 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 206.91241 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 206.95963 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.38978 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL139 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.12763 | | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL141 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 104.22927 | | | | 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 | 109.35600 | 10.00000 | 109.32700 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL145 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.39100 | | | | 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 | 102.97131 | 10.23000 | 102.94339 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 9.68000 | 100.62854 | 9.68000 | 100.60255 | | | | 0.00 | 0 | 0 |
| Total ACL167 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 ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.38996 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.36981 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.53221 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.45044 | | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.38777 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.39250 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.39772 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.39902 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.39902 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38185 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.40587 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.40587 | | | | 0.00 | 0 | 0 |
| Total ACL202 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 ACL202 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 30/01/2023 Spot Bond | | | | 100.00000 | 0.00000 | 145.51384 | | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 14/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 146.51101 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.35897 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL208 On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.02176 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.36653 | | | | 0.00 | 0 | 0 |
| Total ACL212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL212 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09538 | | | | 0.00 | 0 | 0 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL213 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 92.86561 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.36209 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.36171 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.38618 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.44454 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.84965 | | | | 0.00 | 0 | 0 |
| Total ACL219 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 ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL22C On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.82297 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.38455 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.37852 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40437 | | | | 0.00 | 0 | 1,780,000,000 |
| Total ADCB01 SPOT | | | | | | | | | | 0.00 | 0 | 1,780,000,000 |
| Total For ADCB01 | | | | | | | | | | 0.00 | 0 | 1,780,000,000 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 59.91538 | 100.00000 | 59.77023 | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 59.91538 | 100.00000 | 59.77023 | | | | 0.00 | 0 | 0 |
| Total ADCB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06479 | | | | 0.00 | 0 | 0 |
| Total ADCB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 04/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.81601 | | | | 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 | 45.60306 | 100.00000 | 45.49259 | | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.94433 | | | | 0.00 | 0 | 0 |
| Total AHF2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.00822 | | | | 0.00 | 0 | 0 |
| Total AHF2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.22113 | | | | 0.00 | 0 | 0 |
| Total AHF2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.88047 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|---------------|
| Total AHF3A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.90177 | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.43405 | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.32763 | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B3 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.19969 | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.88079 | | | 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 | 43.68713 | 100.00000 | 43.57072 | | 285,941,320,000,000.00 | 12,859,413,200 | 12,859,413,200 | |
| Total AHL01U SPOT | | | | | | | | 15,941,320,000,000.00 | 12,859,413,200 | 12,859,413,200 | |
| Total For AHL01U | | | | | | | | 15,941,320,000,000.00 | 12,859,413,200 | 12,859,413,200 | |
| AHL1A1 On 15/04/2020 Spot Bond | | | 100.00000 | 16.93784 | 100.00000 | 16.89270 | | 432,884,900,000,000.00 | 244,328,849,000 | 244,328,849,000 | |
| Total AHL1AU SPOT | | | | | | | | 12,884,900,000,000.00 | 244,328,849,000 | 244,328,849,000 | |
| Total For AHL1AU | | | | | | | | 12,884,900,000,000.00 | 244,328,849,000 | 244,328,849,000 | |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 11.15595 | 100.00000 | 11.12623 | | 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 | 9.08738 | 100.00000 | 9.06317 | | 0.00 | 0 | 0 | |
| Total AIG2U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIG2U | | | | | | | | 0.00 | 0 | 0 | |
| AIR01 On 15/03/2019 Spot Bond | | | 9.05000 | 101.88938 | 9.05000 | 101.86488 | | 0.00 | 0 | 303,120,000 | |
| Total AIR01 SPOT | | | | | | | | 0.00 | 0 | 303,120,000 | |
| Total For AIR01 | | | | | | | | 0.00 | 0 | 303,120,000 | |
| AIR02 On 30/04/2023 Spot Bond | | | 10.32000 | 107.94316 | 10.32000 | 107.91349 | | 0.00 | 0 | 0 | |
| Total AIR02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIR02 | | | | | | | | 0.00 | 0 | 0 | |
| AIR04 On 29/05/2024 Spot Bond | | | 9.51000 | 99.64417 | 9.51000 | 99.61902 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 13.56857 | 100.00000 | 13.53854 | | | | 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 | | | 10.79000 | 95.57759 | 10.79000 | 95.55029 | | | | 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 | | | 3.51000 | 174.47970 | 3.51000 | 174.45763 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.47614 | | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.23361 | | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 0 |
| APF03 On 07/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.61378 | | | | 0.00 | 0 | 0 |
| Total APF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF03 | | | | | | | | | | 0.00 | 0 | 0 |
| APF04 On 21/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.99197 | | | | 0.00 | 0 | 0 |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | 0 |
| AS116L On 18/01/2018 Spot Bond | | | 100.00000 | 67.09475 | 100.00000 | 66.93042 | | | | 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 | 65.07302 | 100.00000 | 64.91538 | | | | 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 | 31.46996 | 100.00000 | 31.39373 | | | | 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 | 31.40337 | 100.00000 | 31.32730 | | | | 0.00 | 0 | 0 |
| Total AS127U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS127U | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 4.15097 | 100.00000 | 4.14509 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 0.11317 | 100.00000 | 0.11304 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 12.85482 | 100.00000 | 12.82368 | | | | 0.00 | 0 | 2,500,000,000 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 20.81337 | 100.00000 | 20.76294 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS180L On 09/03/2019 Spot Bond | | | 100.00000 | 29.76711 | 100.00000 | 29.69500 | | | | 0.00 | 0 | 0 |
| Total AS180U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS180U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.36987 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01 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 |
| ASN02 On 07/12/2033 Spot Bond | | | 3.32000 | 240.00961 | 3.32000 | 239.98046 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.24168 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.11046 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.42016 | | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 07/12/2033 Spot Bond | | | 3.33500 | 214.03743 | 3.33500 | 214.01137 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04 On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.92800 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 22/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.89431 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 28/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.78084 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 30/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.65105 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 14/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.54190 | | | | 0.00 | 0 | 0 |
| Total ASN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN062 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.83913 | | | | 0.00 | 0 | 0 |
| Total ASN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN066 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.46595 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 07/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.46715 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 96.22170 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 23/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN077 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.43416 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.37362 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.58558 | | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN082 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.01971 | | | | 0.00 | 0 | 66,400,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 66,400,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 66,400,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.85641 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 25/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.21609 | | | | 0.00 | 0 | 0 |
| Total ASN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN086 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 01/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 120.50192 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 05/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN088 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.88495 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN090 On 16/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 21/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.93062 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN092 On 27/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN094 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN094 On 10/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.44753 | | | | 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 | | | | 100.00000 | 0.00000 | 72.63177 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.86206 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN112 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38387 | | | | 0.00 | 0 | 0 |
| Total ASN112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN112 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN113 On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.72280 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN114 On 03/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN114 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN115 On 10/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN119 On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.67515 | | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN120 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.48585 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.37693 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN125 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08877 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN128 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08782 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN129 On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.07175 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN130 On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.77568 | | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN131 On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.76960 | | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN132 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.48185 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 05/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN135 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 85.29000 | | | | 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 | | | 3.78000 | 141.52543 | 3.78000 | 141.50635 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN137 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 |
| ASN140 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 85.29000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ASN141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN141 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN141: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.73020 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN143: 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 |
| ASN144: On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 58.51370 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN145: On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.60817 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For ASN146 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| ASN146: On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.60817 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN147: On 31/01/2022 Spot Bond | | | 3.82500 | 141.25910 | 3.82500 | 141.23987 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN149: On 31/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 107.48271 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN150: On 02/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.87989 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN152: On 31/03/2031 Spot Bond | | | 4.14000 | 90.26333 | 4.14000 | 158.32190 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN154: On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN156: On 06/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN157: On 27/07/2021 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 ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16(On 08/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.53145 | | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16(On 19/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.21689 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16(On 29/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16(On 06/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16(On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.40582 | | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17(On 22/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17(On 02/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.82654 | | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17(On 21/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17(On 23/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | | | | 100.00000 | 0.00000 | 100.42681 | | | | 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 | | | | 100.00000 | 0.00000 | 99.86388 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total ASN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN184 | | | | | | | | | 0.00 | 0 | 0 |
| ASN184 On 05/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.67190 | | | 0.00 | 0 | 0 |
| Total ASN189 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN189 | | | | | | | | | 0.00 | 0 | 0 |
| ASN189 On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.52080 | | | 0.00 | 0 | 0 |
| Total ASN190 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | 0.00 | 0 | 0 |
| ASN190 On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.67951 | | | 0.00 | 0 | 0 |
| Total ASN191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN191 | | | | | | | | | 0.00 | 0 | 0 |
| ASN381 On 20/12/2017 Spot Bond | | | 100.00000 | 84.52852 | 100.00000 | 84.33857 | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | 0.00 | 0 | 0 |
| ASN391 On 20/12/2017 Spot Bond | | | 100.00000 | 84.54925 | 100.00000 | 84.35924 | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | 0.00 | 0 | 0 |
| ASN401 On 20/12/2017 Spot Bond | | | 100.00000 | 84.45600 | 100.00000 | 84.26621 | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | 0.00 | 0 | 0 |
| ASN501 On 16/03/2018 Spot Bond | | | 100.00000 | 57.59093 | 100.00000 | 57.45142 | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | 0.00 | 0 | 0 |
| ASN751 On 20/09/2020 Spot Bond | | | 100.00000 | 5.71510 | 100.00000 | 5.70125 | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | 0.00 | 0 | 0 |
| ASN891 On 02/10/2018 Spot Bond | | | 100.00000 | 38.62571 | 100.00000 | 38.53214 | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | 0.00 | 0 | 0 |
| BAR001 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.53696 | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 9.05000 | 103.40336 | 9.05000 | 103.37836 | | 2,642,600,000,000.00 | 292,000,000 | 146,000,000 | |
| Total BAW11 SPOT | | | | | | | | 2,642,600,000,000.00 | 292,000,000 | 146,000,000 | |
| Total For BAW11 | | | | | | | | 2,642,600,000,000.00 | 292,000,000 | 146,000,000 | |
| BAW17 On 05/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.48190 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | 100.00000 | 41.69653 | 100.00000 | 41.59552 | | | | 0.00 | 0 | 0 |
| Total BAW17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.54569 | | | | 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 | | | 9.63500 | 100.58004 | 9.63500 | 100.55418 | | | | 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 | | | 9.70500 | 101.07680 | 9.70500 | 101.05077 | | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 102.58212 | 9.30000 | 102.55678 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.51203 | | | | 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 | 97.58713 | 100.00000 | 97.32620 | | | | 0.00 | 0 | 0 |
| Total BAW23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW23U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.52817 | | | | 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 | | | | 100.00000 | 0.00000 | 101.44233 | | | | 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 | 13.53990 | 100.00000 | 13.49763 | | | | 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 | 11.40673 | 100.00000 | 11.37111 | | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.75467 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.39754 | | | | 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 | | | 8.27000 | 102.91795 | 8.27000 | 102.89510 | | | | 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 | | | 12.08224 | 100.11809 | 12.08224 | 100.01405 | | | | 0.00 | 0 | 0 |
| Total BAYA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | 11.92000 | 99.75459 | 11.92000 | 99.72292 | | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.05814 | | | | 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 | | | 11.55000 | 99.49526 | 11.55000 | 99.46977 | | | | 0.00 | 0 | 0 |
| Total BAYA32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA32 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.05374 | | | | 0.00 | 0 | 0 |
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.05707 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.45031 | | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.54126 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.07618 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA40 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.05742 | | | | 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 | | | | 100.00000 | 0.00000 | 100.05753 | | | | 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 | | | | 100.00000 | 0.00000 | 100.16541 | | | | 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 | | | | 100.00000 | 0.00000 | 100.06894 | | | | 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 | | | | 100.00000 | 0.00000 | 100.03376 | | | | 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 | | | | 100.00000 | 0.00000 | 100.06907 | | | | 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 | | | | 100.00000 | 0.00000 | 100.38968 | | | | 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 | | | | 100.00000 | 0.00000 | 100.06089 | | | | 0.00 | 0 | 0 |
| Total BAYA56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA56 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA56 On 31/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.07427 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 30/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.16692 | | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2022 Spot Bond | | | 13.18000 | 100.10072 | 13.18000 | 100.10104 | | | | 0.00 | 0 | 0 |
| Total BAYA59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA59 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA59 On 30/06/2020 Spot Bond | | | 12.41000 | 100.17203 | 12.41000 | 100.12722 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6 On 30/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.16689 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10109 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10089 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.10099 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 105.31271 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.07749 | | | | 0.00 | 0 | 0 |
| Total BAYB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB09 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB1 On 30/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.20499 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1 On 30/06/2035 Spot Bond | | | 100.00000 | 18.96399 | 100.00000 | 18.91805 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2 On 30/06/2035 Spot Bond | | | 100.00000 | 17.25937 | 100.00000 | 17.21755 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3 On 30/06/2035 Spot Bond | | | 100.00000 | 10.65393 | 100.00000 | 10.62813 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4 On 30/06/2035 Spot Bond | | | 100.00000 | 10.65393 | 100.00000 | 10.62813 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5 On 30/06/2035 Spot Bond | | | 100.00000 | 12.88111 | 100.00000 | 12.84990 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 11.16126 | 100.00000 | 11.13422 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC120L On 02/08/2017 Spot Bond | | | 100.00000 | 93.11224 | 100.00000 | 92.87532 | | | | 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 | 75.12797 | 100.00000 | 74.97978 | | | | 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 | | | | 100.00000 | 0.00000 | 99.95729 | | | | 0.00 | 0 | 0 |
| Total BCJ06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ06 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ09 On 25/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66232 | | | | 0.00 | 0 | 0 |
| Total BCJ09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ09 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ10 On 12/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.84035 | | | | 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 | | | | 100.00000 | 0.00000 | 101.20262 | | | | 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 | 100.20104 | 8.65000 | 102.42205 | | | | 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 | | | | 100.00000 | 0.00000 | 101.75646 | | | | 0.00 | 0 | 0 |
| Total BCJ13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ13 | | | | | | | | | | 0.00 | 0 | 0 |
| BD020€ On 28/04/2028 Spot Bond | | | 8.80000 | 91.06677 | 8.80000 | 176.95793 | | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | | 0.00 | 0 | 0 |
| BD020€ On 02/03/2028 Spot Bond | | | 8.80000 | 92.38025 | 8.80000 | 177.49410 | | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | | 0.00 | 0 | 0 |
| BD030€ On 18/04/2028 Spot Bond | | | 9.18500 | 94.53762 | 9.18500 | 94.51442 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BEER0 On 28/03/2018 Spot Bond | | | 8.20000 | 101.17313 | 8.20000 | 101.15104 | | | | 0.00 | 0 | 400,000,000 |
| Total BEER02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For BEER02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| BG1A7 On 21/11/2032 Spot Bond | | | 100.00000 | 9.55038 | 100.00000 | 9.52723 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A8 On 21/11/2032 Spot Bond | | | 100.00000 | 8.26463 | 100.00000 | 8.24461 | | | | 0.00 | 0 | 0 |
| Total BG1A8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A8U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1B2 On 21/11/2032 Spot Bond | | | 100.00000 | 8.26463 | 100.00000 | 8.24461 | | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1C2 On 21/11/2032 Spot Bond | | | 100.00000 | 8.76775 | 100.00000 | 8.74651 | | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2 On 21/11/2032 Spot Bond | | | 100.00000 | 8.93545 | 100.00000 | 0.00014 | | | | 0.00 | 0 | 0 |
| Total BG1D2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2 On 21/11/2032 Spot Bond | | | 100.00000 | 11.73054 | 100.00000 | 11.70211 | | | | 0.00 | 0 | 0 |
| Total BG1E2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2 On 21/11/2032 Spot Bond | | | 100.00000 | 16.20267 | 100.00000 | 16.16341 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.49152 | | | | 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 | | | 10.60500 | 101.85742 | 10.60500 | 101.82881 | | | | 0.00 | 0 | 112,600,000 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 112,600,000 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 112,600,000 |
| BGL03 On 05/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.92935 | | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2020 Spot Bond | | | 10.65500 | 102.83857 | 10.65500 | 102.80909 | | | | 0.00 | 0 | 185,000,000 |

| 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 BGL04 SPOT | | | | | | | | | 0.00 | 0 | 185,000,000 |
| Total For BGL04 | | | | | | | | | 0.00 | 0 | 185,000,000 |
| BGL05 On 04/09/2020 Spot Bond | | | 11.15500 | 104.34261 | 11.15500 | 104.31184 | | | 0.00 | 0 | 45,000,000 |
| Total BGL05 SPOT | | | | | | | | | 0.00 | 0 | 45,000,000 |
| Total For BGL05 | | | | | | | | | 0.00 | 0 | 45,000,000 |
| BGL06 On 04/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.10181 | | | 0.00 | 0 | 0 |
| Total BGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2022 Spot Bond | | | 11.79000 | 104.05030 | 11.79000 | 104.01791 | | 7,074,000,000,000.00 | | 600,000,000 | 300,000,000 |
| Total BGL07 SPOT | | | | | | | | 7,074,000,000,000.00 | | 600,000,000 | 300,000,000 |
| Total For BGL07 | | | | | | | | 7,074,000,000,000.00 | | 600,000,000 | 300,000,000 |
| BGL08 On 03/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.90461 | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 11.15500 | 103.67809 | 11.15500 | 103.64752 | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.87622 | | | 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 | | | 11.53500 | 106.12403 | 11.53500 | 104.73359 | | | 0.00 | 0 | 0 |
| Total BGL11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | 0.00 | 0 | 0 |
| BGL12 On 20/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.02882 | | | 0.00 | 0 | 20,000,000 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For BGL12 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 11.57500 | 104.90889 | 11.57500 | 104.87628 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.94012 | | | 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 | | | | 100.00000 | 0.00000 | 100.48583 | | | 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 | | | | 100.00000 | 0.00000 | 101.29804 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR04 On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.04452 | | | | 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 | | | | 100.00000 | 0.00000 | 101.07097 | | | | 0.00 | 0 | 0 |
| Total BID04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID04 | | | | | | | | | | 0.00 | 0 | 0 |
| BID05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.20498 | | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 8.95000 | 99.97288 | 8.95000 | 99.94897 | | | | 0.00 | 0 | 2,378,900,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,378,900,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,378,900,000 |
| BID07 On 30/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.11622 | | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.11889 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF01 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.29481 | | | | 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 | | | | 100.00000 | 0.00000 | 100.31913 | | | | 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 | | | | 100.00000 | 0.00000 | 101.86563 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC173 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.95773 | | | | 0.00 | 0 | 0 |
| Total BTC173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC173 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC174 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.85256 | | | | 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 | | | | 100.00000 | 0.00000 | 99.30668 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BTC175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC175 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC175 On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.30546 | | | | 0.00 | 0 | 0 |
| Total BTC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC176 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC176 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.09632 | | | | 0.00 | 0 | 0 |
| Total BTC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC177 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC177 On 22/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.99377 | | | | 0.00 | 0 | 0 |
| Total BTC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC178 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC178 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.80410 | | | | 0.00 | 0 | 0 |
| Total BTC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC179 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC179 On 05/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.69964 | | | | 0.00 | 0 | 0 |
| Total BTC180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC180 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC180 On 11/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.57675 | | | | 0.00 | 0 | 0 |
| Total BTC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC181 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC181 On 18/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.42837 | | | | 0.00 | 0 | 0 |
| Total BTC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC182 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC182 On 29/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.19098 | | | | 0.00 | 0 | 0 |
| Total BTC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC183 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.19703 | | | | 0.00 | 0 | 0 |
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.20337 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ18 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.19148 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ19 On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45512 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BWZJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.49308 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 11.36996 | 100.00000 | 11.34241 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 11.31059 | 100.00000 | 11.28319 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 11.39964 | 100.00000 | 11.37203 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 11.39964 | 100.00000 | 11.37203 | | | | 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 | 56.95557 | 100.00000 | 56.81759 | | | | 0.00 | 0 | 0 |
| Total BYA49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA49U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 17.51704 | 100.00000 | 17.47461 | | | | 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 | | | 15.25000 | 99.63985 | 15.25000 | 99.60007 | | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.15965 | | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 13.05000 | 102.85143 | 13.05000 | 102.81552 | | | | 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 | | | | 100.00000 | 0.00000 | 100.92003 | | | | 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 | | | 12.55000 | 101.31619 | 12.55000 | 101.28213 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total CBL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.13241 | | | | 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 | | | 9.85500 | 98.10521 | 9.85500 | 98.07957 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.30172 | | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 02/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.75537 | | | | 0.00 | 1,000,000,000 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 1,000,000,000 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.50547 | | | | 0.00 | 0 | 0 |
| Total CBL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL25 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 10.15500 | 104.78299 | 10.15500 | 104.75478 | | | | 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 | | | | 100.00000 | 0.00000 | 101.39647 | | | | 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 | | | 10.60500 | 108.96065 | 10.60500 | 108.92989 | | | | 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 | | | 10.60500 | 105.61676 | 10.60500 | 105.58694 | | | | 0.00 | 0 | 350,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.68000 | 105.86816 | 10.68000 | 105.83823 | | | | 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 | | | | 100.00000 | 0.00000 | 103.31757 | | | | 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 | 109.35590 | 10.00000 | 109.32730 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 21/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.34868 | | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38014 | | | | 0.00 | 0 | 0 |
| Total CGR16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR16 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR17 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.18838 | | | | 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 | 64.95034 | 100.00000 | 64.79299 | | | | 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 | 60.25427 | 100.00000 | 60.10830 | | | | 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 | 56.17003 | 100.00000 | 56.03396 | | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.78382 | | | | 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 | | | | 100.00000 | 0.00000 | 101.81311 | | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.42183 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.24300 | | | | 0.00 | 0 | 0 |
| Total CGR25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR25 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.28215 | | | | 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 | | | | 100.00000 | 0.00000 | 101.45134 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR28 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.86781 | | | | 0.00 | 0 | 0 |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR31 On 27/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.19373 | | | | 0.00 | 0 | 0 |
| Total CGR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR31 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04192 | | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04747 | | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG06 On 28/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05838 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.72924 | | | | 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 | 31.23963 | 100.00000 | 31.16395 | | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 0.00 | 0 | 0 |
| CIG10 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.82552 | | | | 0.00 | 0 | 0 |
| Total CIG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG10 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG11 On 29/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.87239 | | | | 0.00 | 0 | 0 |
| Total CIG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG11 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG12 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.94724 | | | | 0.00 | 0 | 0 |
| Total CIG12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 22.39455 | 100.00000 | 22.34029 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 22.39455 | 100.00000 | 22.34029 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 22.39455 | 100.00000 | 22.34029 | | | | 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 21/11/2019 Spot Bond | | | 100.00000 | 24.76608 | 100.00000 | 24.70608 | | | | 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 | 100.13409 | 10.11000 | 100.10726 | | | | 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 | 140.30705 | 3.14000 | 140.22072 | | | | 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 | | | 3.75000 | 98.46800 | 3.75000 | 136.26424 | | | | 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 | 109.35600 | 10.00000 | 109.32700 | | | | 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 | 109.35600 | 10.00000 | 109.32700 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2019 Spot Bond | | | 13.50000 | 97.46574 | 13.50000 | 97.43057 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2018 Spot Bond | | | 9.35000 | 103.38823 | 9.35000 | 103.36214 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26 On 26/03/2019 Spot Bond | | | 9.48000 | 102.91159 | 9.48000 | 102.88569 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN28 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44062 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95265 | | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN289 On 25/11/2020 Spot Bond | | | 10.00000 | 109.35600 | 10.00000 | 109.32700 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.42088 | | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 154.95526 | | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.63875 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 156.41166 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 154.57365 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 155.72905 | | | | 0.00 | 0 | 0 |
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN305 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.41952 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | 11.05000 | 95.36388 | 11.05000 | 95.33601 | | | | 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 | | | 11.57000 | 96.75793 | 11.57000 | 96.72835 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.42689 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.39190 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.85496 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.79049 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | 8.80500 | 101.58117 | 8.80500 | 101.55739 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.87067 | | | | 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 | 100.39681 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40285 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.42600 | | | | 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 | | | | 100.00000 | 0.00000 | 100.57362 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.43825 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 133.74741 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.78842 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34(On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.24330 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34(On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.45402 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34(On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.36171 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34(On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.50616 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34(On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.77361 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.67898 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.66857 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN35(On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.84515 | | | | 0.00 | 0 | 0 |
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.35291 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2024 Spot Bond | | | 10.23000 | 104.59022 | 10.23000 | 104.56187 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.37997 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.75050 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 20/03/2024 Spot Bond | | | 12.37000 | 106.48852 | 12.37000 | 106.45380 | | | | 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 | | | | 100.00000 | 0.00000 | 101.81339 | | | | 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 | | | 12.40000 | 106.58307 | 12.40000 | 106.54765 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.09153 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.88982 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 82.66336 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.37490 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.38174 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.38190 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 20/03/2021 Spot Bond | | | 9.55500 | 103.86634 | 9.55500 | 103.84000 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.88718 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/03/2024 Spot Bond | | | 10.98000 | 101.05795 | 10.98000 | 101.02860 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/09/2024 Spot Bond | | | 11.00000 | 103.19251 | 11.00000 | 103.16249 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.42172 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75680 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/09/2024 Spot Bond | | | 12.16000 | 102.89998 | 12.16000 | 102.86698 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.45707 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.38161 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.99446 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38(On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.40397 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN39(On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.40000 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN39(On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.38375 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN39(On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.81329 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN39(On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.41207 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00152 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.34770 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.34079 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.38364 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.37846 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.25000 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.38565 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.32716 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.42178 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.42378 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.33779 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.41777 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.49378 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.43781 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.47603 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 20/09/2020 Spot Bond | | | 4.00000 | 101.16911 | 4.00000 | 115.66632 | | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 23/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.34646 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.45786 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 18/04/2028 Spot Bond | | | 7.01000 | 48.16156 | 7.01000 | 48.15262 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.46186 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.45890 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 110.54730 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.51000 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.56110 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.35546 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.33250 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.46553 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.39152 | | | | 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 | | | | 100.00000 | 0.00000 | 100.54170 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 118.72054 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 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 | | | | 100.00000 | 0.00000 | 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 | | | | 100.00000 | 0.00000 | 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 | | | | 100.00000 | 0.00000 | 119.54812 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.41981 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.40176 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 03/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.71112 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 120.69164 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.73942 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 23/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.20753 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 10.15500 | 105.04239 | 10.15500 | 105.01412 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN449 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN449 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN449 On 31/01/2022 Spot Bond | | | 4.45000 | 137.61963 | 4.45000 | 137.59857 | | | | 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 | | | 6.35000 | 98.89967 | 6.35000 | 98.87949 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 5.99000 | 101.30547 | 5.99000 | 101.28577 | | | | 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 | | | | 100.00000 | 0.00000 | 101.16835 | | | | 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 | | | | 100.00000 | 0.00000 | 100.47083 | | | | 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 | | | | 100.00000 | 0.00000 | 101.30174 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.99267 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN460 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.98269 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 15/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.48536 | | | | 0.00 | 7,180,000,000 | 3,590,000,000 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 7,180,000,000 | 3,590,000,000 |
| Total For CLN461 | | | | | | | | | | 0.00 | 7,180,000,000 | 3,590,000,000 |
| CLN462 On 16/02/2022 Spot Bond | | | 10.72500 | 105.40696 | 10.72500 | 105.37654 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN463 On 23/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.08266 | | | | 0.00 | 0 | 0 |
| Total CLN463 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN463 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 13/03/2022 Spot Bond | | | 9.98000 | 103.35304 | 9.98000 | 103.32568 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 14/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.52159 | | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN466 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.19417 | | | | 0.00 | 0 | 0 |
| Total CLN466 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN466 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN467 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.19049 | | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.17085 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 28/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.17851 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN470 On 07/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.45901 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------|-------------------------------|----------------------|----------------------|
| Total CLN470 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN470 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN470 On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.32234 | | | | 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 | | | | 100.00000 | 0.00000 | 101.41015 | | | | 0.00 | 6,600,000,000 | 3,300,000,000 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 6,600,000,000 | 3,300,000,000 |
| Total For CLN472 | | | | | | | | | | 0.00 | 6,600,000,000 | 3,300,000,000 |
| CLN472 On 05/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.99973 | | | | 0.00 | 0 | 0 |
| Total CLN473 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN473 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN473 On 05/10/2022 Spot Bond | | | 10.18000 | 100.46661 | 10.18000 | 100.42703 | | | | 0.00 | 0 | 0 |
| Total CLN474 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN474 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN474 On 23/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.90674 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.42378 | | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN476 On 29/11/2021 Spot Bond | | | 100.00000 | 12.18910 | 100.00000 | 12.15844 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 On 05/10/2022 Spot Bond | | | 10.03500 | 99.41742 | 10.03500 | 97.61948 | | | | 0.00 | 0 | 0 |
| Total CLN478 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN478 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN478 On 05/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.17734 | | | | 0.00 | 0 | 0 |
| Total CLN479 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN479 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN479 On 01/07/2022 Spot Bond | | | 100.00000 | 17.58434 | 100.00000 | 17.52823 | | | 129,375,400,000,000.00 | 1,293,754,000 | 1,293,754,000 | |
| Total CLN480 SPOT | | | | | | | | | | 129,375,400,000,000.00 | 1,293,754,000 | 1,293,754,000 |
| Total For CLN480 | | | | | | | | | | 129,375,400,000,000.00 | 1,293,754,000 | 1,293,754,000 |
| CLN480 On 07/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.22780 | | | | 0.00 | 0 | 0 |
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN481 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.16025 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48: On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.16173 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 205.24866 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 9.18500 | 94.53762 | 9.18500 | 94.51442 | | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN88 On 28/04/2028 Spot Bond | | | 8.80000 | 40.17968 | 8.80000 | 176.95793 | | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 8.80000 | 40.71239 | 8.80000 | 177.49410 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF0: On 10/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.87481 | | | | 0.00 | 0 | 0 |
| Total CLNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.85496 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.35816 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.37384 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.81774 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.37378 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.38766 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.43786 | | | | 0.00 | 0 | 0 |
| Total COH001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH001 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.69008 | | | | 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 | | | 8.52000 | 101.16337 | 8.52000 | 101.14032 | | | | 0.00 | 0 | 900,000,000 |
| 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 | | | 9.40500 | 113.49950 | 9.40500 | 113.47100 | | | | 0.00 | 0 | 1,500,000,000 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 9.76500 | 106.14427 | 9.76500 | 106.11677 | | | | 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 | | | 10.78000 | 104.24557 | 10.78000 | 104.21567 | | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 10.12000 | 101.02893 | 10.12000 | 101.00168 | | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 10.29500 | 97.26771 | 10.29500 | 97.24103 | | | | 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 | | | 11.51000 | 94.62287 | 11.51000 | 94.59394 | | | | 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 | | | 11.53000 | 88.11086 | 11.53000 | 88.08387 | | | | 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 | 21.36854 | 100.00000 | 21.31677 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 16.69413 | 100.00000 | 16.65369 | | | | 0.00 | 0 | 0 |
| Total CPL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPL02U | | | | | | | | | | 0.00 | 0 | 0 |
| CPL03L On 12/12/2018 Spot Bond | | | 100.00000 | 38.65352 | 100.00000 | 38.55988 | | | | 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 | 44.93183 | 100.00000 | 44.82178 | | | | 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 | 41.63963 | 100.00000 | 41.53875 | | | | 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 | | | 11.53000 | 96.77741 | 11.53000 | 96.74793 | | | | 0.00 | 0 | 4,679,354,632 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 4,679,354,632 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 4,679,354,632 |
| CS001 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02496 | | | | 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 | | | | 100.00000 | 0.00000 | 100.39193 | | | | 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 | | | | 100.00000 | 0.00000 | 100.07853 | | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | 0 |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 20.70530 | 100.00000 | 20.64067 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CSA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 19.23901 | 100.00000 | 19.17894 | | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38I On 10/06/2018 Spot Bond | | | 100.00000 | 58.65191 | 100.00000 | 58.50983 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN39I On 10/06/2018 Spot Bond | | | 100.00000 | 54.53277 | 100.00000 | 54.40066 | | | | 0.00 | 0 | 0 |
| Total DEN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN39U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40I On 10/06/2018 Spot Bond | | | 100.00000 | 59.01990 | 100.00000 | 58.87693 | | | | 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 | | | 8.24500 | 101.48149 | 8.24500 | 101.45900 | | | | 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 | 101.80365 | 6.86000 | 101.78482 | | | | 0.00 | 0 | 0 |
| Total DENG44/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85279 | | | | 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 | | | | 100.00000 | 0.00000 | 100.29458 | | | | 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 | | | | 100.00000 | 0.00000 | 100.85279 | | | | 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 | | | | 100.00000 | 0.00000 | 100.85279 | | | | 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 | | | | 100.00000 | 0.00000 | 98.76001 | | | | 0.00 | 0 | 0 |
| Total DENG69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG69 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTB0 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.87859 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total DLTB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 99.18256 | 100.00000 | 98.91304 | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 99.18256 | 100.00000 | 98.91304 | | | | 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 | 94.10478 | 100.00000 | 93.86655 | | | | 0.00 | 0 | 0 |
| Total DNG60U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG60U | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.48423 | | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.78566 | | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 69.17919 | | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 9.32500 | 99.47844 | 9.32500 | 99.45367 | | | | 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 | | | 8.87500 | 105.17884 | 8.87500 | 105.15361 | | | | 0.00 | 0 | 895,400,000 |
| Total DV22 SPOT | | | | | | | | | | 0.00 | 0 | 895,400,000 |
| Total For DV22 | | | | | | | | | | 0.00 | 0 | 895,400,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 24.29385 | 100.00000 | 24.23949 | | | | 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 | | | 9.75000 | 104.60487 | 9.75000 | 104.57737 | | | | 0.00 | 0 | 200,000,000 |
| Total DV23 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For DV23 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.27671 | 100.00000 | 14.24476 | | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.27671 | 100.00000 | 14.24476 | | | | 0.00 | 0 | 0 |
| Total DV23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV23/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| DV24 On 18/02/2024 Spot Bond | | | 9.83000 | 103.00326 | 9.83000 | 102.97596 | | | | 0.00 | 0 | 0 |
| Total DV24 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 DV24 | | | | | | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.67314 | 9.69000 | 103.64604 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.67314 | 9.69000 | 103.64604 | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 11.19000 | 96.83347 | 11.19000 | 96.80435 | | | 0.00 | 0 | 0 |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29 | | | | | | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 103.82765 | 10.10000 | 103.79939 | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 103.82765 | 10.10000 | 103.79939 | | | 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 | | | | 100.00000 | 0.00000 | 100.91301 | | | 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 | | | | 100.00000 | 0.00000 | 101.10143 | | | 0.00 | 102,000,000 | 102,000,000 |
| Total DVC028 SPOT | | | | | | | | | 0.00 | 102,000,000 | 102,000,000 |
| Total For DVC028 | | | | | | | | | 0.00 | 102,000,000 | 102,000,000 |
| DVC25 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87526 | | | 0.00 | 0 | 0 |
| Total DVC25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC25 | | | | | | | | | 0.00 | 0 | 0 |
| DVC26 On 29/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.85788 | | | 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 | | | | 100.00000 | 0.00000 | 99.97912 | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.50456 | | | 0.00 | 0 | 0 |
| Total DVF19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF19 | | | | | | | | | 0.00 | 0 | 0 |
| DVF20 On 29/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.90288 | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | 0.00 | 0 | 0 |
| DVF20 On 28/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.16058 | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| DVF21 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.93478 | | | 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 | | | | 100.00000 | 0.00000 | 100.28125 | | | 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 | | | 8.54500 | 118.90622 | 8.54500 | 118.87873 | | | 0.00 | 0 | 101,365,400 |
| Total E170 SPOT | | | | | | | | | 0.00 | 0 | 101,365,400 |
| Total For E170 | | | | | | | | | 0.00 | 0 | 101,365,400 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 26.26856 | 100.00000 | 26.20978 | | | 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 | | | 9.26500 | 103.86216 | 9.26500 | 103.83660 | | | 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 | | | 9.36500 | 104.42886 | 9.36500 | 104.40288 | | | 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 | | | 9.77000 | 103.92345 | 9.77000 | 103.89651 | | | 0.00 | 0 | 0 |
| Total ECN24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 3.58000 | 104.37344 | 3.58000 | 104.36010 | | | 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 | | | | 100.00000 | 0.00000 | 102.39968 | | | 0.00 | 0 | 0 |
| Total EFS00B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS00B | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A On 28/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EFS0A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A1 | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A On 28/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.93782 | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EFS0C On 28/10/2023 Spot Bond | | | 100.00000 | 19.68890 | 100.00000 | 19.64068 | | | 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 | | | 3.15000 | 101.03181 | 3.15000 | 101.01991 | | | 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 | 116.05799 | 2.25000 | 116.04715 | | | 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 | | | 3.22000 | 126.46615 | 3.22000 | 126.45117 | | | 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 | | | 3.23000 | 113.04903 | 3.23000 | 113.03563 | | | 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 | | | 3.25000 | 112.82092 | 3.25000 | 112.80732 | | | 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 | | | 3.22000 | 104.25790 | 3.22000 | 104.24551 | | | 0.00 | 0 | 0 |
| Total EL31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL31 | | | | | | | | | 0.00 | 0 | 0 |
| EL36 On 31/01/2036 Spot Bond | | | 3.14000 | 101.74591 | 3.14000 | 101.73396 | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 116.05799 | 2.25000 | 116.04715 | | | 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 | | | 9.35500 | 107.76942 | 9.35500 | 107.74221 | | | 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 | | | 9.43500 | 107.29988 | 9.43500 | 107.27300 | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.58000 | 99.15961 | 10.58000 | 99.13183 | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| EMM04 On 16/05/2028 Spot Bond | | | 10.97500 | 89.85730 | 10.97500 | 94.30387 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 11.24000 | 98.62346 | 11.24000 | 99.94593 | | | | 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 | | | 10.68000 | 98.08708 | 10.68000 | 98.97277 | | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91854 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.75958 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.14820 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.82200 | | | | 0.00 | 1,000,000,000 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 1,000,000,000 | 0 |
| EPF008 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.67686 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF009 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01756 | | | | 0.00 | 0 | 0 |
| Total EPF009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF009 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.46406 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.58967 | | | | 0.00 | 0 | 0 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF01U On 01/09/2018 Spot Bond | | | 100.00000 | 35.67121 | 100.00000 | 35.58480 | | | | 0.00 | 0 | 0 |
| Total EPF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF01U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| EPF02L On 01/09/2019 Spot Bond | | | 100.00000 | 14.61093 | 100.00000 | 14.57553 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC27 On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68625 | | | | 0.00 | 0 | 0 |
| Total EPFC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC27 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC29 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.36484 | | | | 0.00 | 0 | 0 |
| Total EPFC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC29 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC30 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.68263 | | | | 0.00 | 0 | 0 |
| Total EPFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC31 On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.75979 | | | | 0.00 | 0 | 0 |
| Total EPFC31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC31 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC32 On 03/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.36570 | | | | 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 | 34.48955 | 100.00000 | 34.40508 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 95.32563 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 12.55000 | 99.30738 | 12.55000 | 99.27437 | | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08A On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.75016 | | | | 0.00 | 0 | 0 |
| Total EQS08A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08B On 04/10/2018 Spot Bond | | | 100.00000 | 39.16506 | 100.00000 | 39.07018 | | | | 0.00 | 0 | 0 |
| EQS08C On 04/10/2018 Spot Bond | | | 100.00000 | 39.24951 | 100.00000 | 39.15443 | | | | 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 |

| Contract 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 ERS3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.24867 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.26013 | | | | 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 17/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.31497 | | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.39127 | | | | 0.00 | 0 | 0 |
| Total ERS3C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C5 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 109.35600 | 10.00000 | 109.32700 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ERSA14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA14 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20243 | | | | 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 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.07179 | | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.15593 | | | | 0.00 | 0 | 0 |
| Total ERSA18 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 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 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.41360 | | | 0.00 | 0 | 0 |
| Total ERSA20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA20 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81754 | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.66208 | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.23541 | | | 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 | | | 8.42000 | 102.54433 | 8.42000 | 102.52122 | | 4,210,000,000,000.00 | 500,000,000 | 41,390,000,000 | |
| Total ES18 SPOT | | | | | | | | 4,210,000,000,000.00 | 500,000,000 | 41,390,000,000 | |
| Total For ES18 | | | | | | | | 4,210,000,000,000.00 | 500,000,000 | 41,390,000,000 | |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 101.92059 | 9.25000 | 101.89541 | | 0.00 | 0 | 0 | |
| Total ES18/R204 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES18/R204 | | | | | | | | 0.00 | 0 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 9.16000 | 108.05778 | 9.16000 | 108.03105 | | 304,112,000,000.00 | 33,200,000 | 818,254,600 | |
| Total ES23 SPOT | | | | | | | | 304,112,000,000.00 | 33,200,000 | 818,254,600 | |
| Total For ES23 | | | | | | | | 304,112,000,000.00 | 33,200,000 | 818,254,600 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 104.46361 | 10.00000 | 104.43545 | | 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 | | | 9.92000 | 90.09940 | 9.92000 | 90.07557 | | 434,496,000,000.00 | 43,800,000 | 12,300,000,000 | |
| Total ES26 SPOT | | | | | | | | 434,496,000,000.00 | 43,800,000 | 12,300,000,000 | |
| Total For ES26 | | | | | | | | 434,496,000,000.00 | 43,800,000 | 12,300,000,000 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.01870 | 7.85000 | 101.99724 | | 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 | | | 10.90000 | 76.68001 | 10.90500 | 76.62770 | | 558,080,000,000.00 | 51,200,000 | 56,230,081,600 | |
| Total ES33 SPOT | | | | | | | | 558,080,000,000.00 | 51,200,000 | 56,230,081,600 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-----------------------|
| Total For ES33 | | | | | | | | | 558,080,000,000.00 | 51,200,000 | 56,230,081,600 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.28661 | 7.50000 | 102.26615 | | | 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 | | | 11.07500 | 79.99865 | 11.07500 | 79.97509 | | | 225,930,000,000.00 | 20,400,000 | 15,912,284,300 |
| Total ES42 SPOT | | | | | | | | | 225,930,000,000.00 | 20,400,000 | 15,912,284,300 |
| Total For ES42 | | | | | | | | | 225,930,000,000.00 | 20,400,000 | 15,912,284,300 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 101.65105 | 8.50000 | 101.62793 | | | 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 | | | | 100.00000 | 0.00000 | 99.60636 | | | 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 | | | | 100.00000 | 0.00000 | 100.37584 | | | 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 | | | | 100.00000 | 0.00000 | 100.38772 | | | 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 | 45.45393 | 100.00000 | 45.34381 | | | 0.00 | 0 | 0 |
| Total FIF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF01U | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2019 Spot Bond | | | 100.00000 | 24.87431 | 100.00000 | 24.81405 | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 16.56462 | 100.00000 | 16.52449 | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 13.26331 | 100.00000 | 13.23117 | | | 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 | 13.62032 | 100.00000 | 13.58732 | | | 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 | 10.81006 | 100.00000 | 10.78387 | | | 0.00 | 0 | 0 |
| Total FIF06U 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 FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10510 | | | | 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 | | | | 100.00000 | 0.00000 | 101.00836 | | | | 0.00 | 0 | 0 |
| Total FIFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB07 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.92352 | | | | 0.00 | 0 | 0 |
| Total FIFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB08 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.89119 | | | | 0.00 | 0 | 0 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB09 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.19674 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.87700 | | | | 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 | | | | 100.00000 | 0.00000 | 101.45927 | | | | 0.00 | 0 | 0 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB12 On 13/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.29261 | | | | 0.00 | 1,000,000,000 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 1,000,000,000 | 0 |
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 5.54377 | 100.00000 | 5.53280 | | | | 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 | 0.42341 | 100.00000 | 0.42238 | | | | 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 | 0.42341 | 100.00000 | 0.42238 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FR002L On 02/08/2023 Spot Bond | | | 100.00000 | 12.36813 | 100.00000 | 12.33817 | | | | 0.00 | 0 | 0 |
| Total FR002U 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 FR002U | | | | | | | | | 0.00 | 0 | 0 |
| FR003L On 02/08/2023 Spot Bond | | | 100.00000 | 12.04739 | 100.00000 | 12.01820 | | | 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 |
| FR2A4G 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 | | | 9.35000 | 99.20638 | 9.35000 | 99.18161 | | | 0.00 | 0 | 370,000,000 |
| Total FRB05 SPOT | | | | | | | | | 0.00 | 0 | 370,000,000 |
| Total For FRB05 | | | | | | | | | 0.00 | 0 | 370,000,000 |
| FRB11 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.19770 | | | 0.00 | 0 | 0 |
| Total FRB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB11 | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.30945 | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 97.68888 | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2021 Spot Bond | | | 10.75500 | 98.55136 | 10.75500 | 98.52315 | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.60720 | | | 0.00 | 0 | 0 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.75522 | | | 0.00 | 0 | 10,000,000 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|--------------------|
| Total For FRB16 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRB17 On 08/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.80418 | | | 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 | 10.86509 | 100.00000 | 10.83848 | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 104.58859 | | | 0.00 | 2,000,000,000 | 10,000,000 |
| Total FRB18 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 10,000,000 |
| Total For FRB18 | | | | | | | | | 0.00 | 2,000,000,000 | 10,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 11.45500 | 105.42310 | 11.45500 | 105.39102 | | | 0.00 | 0 | 0 |
| Total FRB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 103.97151 | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | 0.00 | 0 | 0 |
| FRB21 On 24/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.29840 | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.83460 | | | 0.00 | 1,000,000,000 | 510,000,000 |
| Total FRB22 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 510,000,000 |
| Total For FRB22 | | | | | | | | | 0.00 | 1,000,000,000 | 510,000,000 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.36000 | 102.64960 | 10.36000 | 102.62127 | | | 0.00 | 0 | 0 |
| Total FRBC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC21 | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.36630 | | | 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 | | | 3.35000 | 144.10026 | 3.35000 | 144.08250 | | 67,000,000,000.00 | | 20,000,000 | 10,000,000 |
| Total FRBI22 SPOT | | | | | | | | 67,000,000,000.00 | | 20,000,000 | 10,000,000 |
| Total For FRBI22 | | | | | | | | 67,000,000,000.00 | | 20,000,000 | 10,000,000 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.75000 | 110.33647 | 3.75000 | 274.15646 | | 1,200,000,000,000.00 | | 320,000,000 | 160,000,000 |
| Total FRBI23 SPOT | | | | | | | | 1,200,000,000,000.00 | | 320,000,000 | 160,000,000 |
| Total For FRBI23 | | | | | | | | 1,200,000,000,000.00 | | 320,000,000 | 160,000,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.75000 | 110.87564 | 3.75000 | 117.84416 | | 0.00 | | 0 | 0 |
| Total FRBI25 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 FRBI25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.11000 | 87.68518 | 4.11000 | 158.75285 | | | | 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 | | | 4.26000 | 90.77311 | 4.26000 | 190.98172 | | | | 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 | | | 4.35000 | 87.26614 | 4.35000 | 87.54136 | | | | 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 | | | 4.40000 | 88.11932 | 4.40000 | 88.10053 | | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ01 On 30/11/2020 Spot Bond | | | 9.02000 | 74.53774 | 9.02000 | 74.68806 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ02 On 28/10/2024 Spot Bond | | | 9.99000 | 49.84387 | 9.99000 | 49.40737 | | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ03 On 10/12/2024 Spot Bond | | | 10.02000 | 49.18810 | 10.02000 | 48.73806 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC05U On 13/10/2017 Spot Bond | | | 100.00000 | 100.33719 | 100.00000 | 100.06746 | | | | 0.00 | 0 | 0 |
| Total FRC05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC05U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC06U On 31/12/2017 Spot Bond | | | 100.00000 | 83.00264 | 100.00000 | 82.82022 | | | | 0.00 | 0 | 0 |
| Total FRC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC107 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.95666 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC125 On 20/09/2017 Spot Bond | | | 6.00000 | 100.26604 | 6.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC125 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC126 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC126 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 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 FRC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.52820 | | | | 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 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 |

| Contract 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 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 | | | | 100.00000 | 0.00000 | 100.38263 | | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.82811 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41481 | | | | 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 | 99.77635 | 5.76400 | 98.00000 | | | | 0.00 | 0 | 0 |
| Total FRC151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.41887 | | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38709 | | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.39796 | | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.50430 | | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.39192 | | | | 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 | 85.65350 | 13.22500 | 85.62322 | | | | 0.00 | 0 | 0 |
| Total FRC162 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 FRC162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.37270 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.37310 | | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.51871 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.35127 | | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 4.44500 | 108.65798 | 4.44500 | 112.39863 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40205 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.38847 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.92936 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40205 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.38183 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.37418 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.73477 | | | | 0.00 | 0 | 0 |
| Total FRC178 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 FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.42859 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 115.09453 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.58773 | | | | 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 | 100.48389 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.37475 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.39810 | | | | 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 | | | | 100.00000 | 0.00000 | 100.04755 | | | | 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 | 109.35600 | 10.00000 | 109.32700 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.41707 | | | | 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 | | | | 100.00000 | 0.00000 | 100.90639 | | | | 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 | 12.84090 | 100.00000 | 12.80979 | | | | 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 | 12.03813 | 100.00000 | 12.00897 | | | | 0.00 | 0 | 0 |
| Total FRC208 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 FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.45178 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | 100.00000 | 22.98299 | 100.00000 | 22.92732 | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.41003 | | | | 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 | 96.00195 | 100.00000 | 95.75516 | | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.49088 | | | | 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 | 13.68181 | 100.00000 | 13.64868 | | | | 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 | 94.04056 | 100.00000 | 93.80604 | | | | 0.00 | 0 | 0 |
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49084 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | 100.00000 | 94.03366 | 100.00000 | 93.79916 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.48770 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.42310 | | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.60034 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 04/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.51595 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 31/01/2022 Spot Bond | | | 3.86000 | 141.05234 | 3.86000 | 141.03300 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 20/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.14097 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.21688 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 4.72000 | 136.08129 | 4.72000 | 136.05947 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.58029 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 111.37832 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 119.71396 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 111.95168 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 120.50471 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 119.32228 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 111.32430 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 110.91105 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 104.20313 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 111.26074 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 104.16129 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.34476 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 110.93641 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.08194 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 117.63476 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 97.78834 | | | | 0.00 | 0 | 832,000,000 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 832,000,000 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 832,000,000 |
| FRC25: On 13/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.51333 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 14/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 98.23181 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.12239 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61341 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| Total FRC46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.79028 | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.38000 | 108.65820 | 4.38000 | 138.00089 | | | 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 | | | 4.44000 | 102.18195 | 4.44000 | 137.65595 | | | 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 | | | 4.42000 | 100.54382 | 4.42000 | 137.77082 | | | 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 | | | | 100.00000 | 0.00000 | 101.97911 | | | 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 | | | | 100.00000 | 0.00000 | 102.21469 | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | 0.00 | 0 | 0 |
| FRD011On 22/12/2018 Spot Bond | | | 100.00000 | 38.78598 | 100.00000 | 38.69202 | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | 0.00 | 0 | 0 |
| FRD131On 31/12/2019 Spot Bond | | | 100.00000 | 21.57663 | 100.00000 | 21.52436 | | | 0.00 | 0 | 0 |
| Total FRD13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD13U | | | | | | | | | 0.00 | 0 | 0 |
| FRD151On 31/12/2017 Spot Bond | | | 100.00000 | 83.20346 | 100.00000 | 83.02060 | | | 0.00 | 0 | 0 |
| Total FRD15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD15U | | | | | | | | | 0.00 | 0 | 0 |
| FRD171On 15/02/2021 Spot Bond | | | 100.00000 | 14.14523 | 100.00000 | 14.05091 | | 000,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total FRD17U SPOT | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| Total For FRD17U | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 | |
| FRI33 On 28/02/2033 Spot Bond | | | 4.04000 | 84.47937 | 4.04000 | 85.06284 | | 161,600,000,000.00 | 40,000,000 | 20,000,000 | |
| Total FRI33 SPOT | | | | | | | | 161,600,000,000.00 | 40,000,000 | 20,000,000 | |
| Total For FRI33 | | | | | | | | 161,600,000,000.00 | 40,000,000 | 20,000,000 | |
| FRI38 On 31/01/2038 Spot Bond | | | 4.08000 | 99.71683 | 4.08000 | 99.70566 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.58185 | | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.18289 | | | | 0.00 | 0 | 500,000,000 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.58808 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.63237 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ22 On 07/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.91697 | | | | 0.00 | 0 | 75,000,000 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | 75,000,000 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | 75,000,000 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.64853 | | | | 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 | | | | 100.00000 | 0.00000 | 102.03263 | | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS011 On 13/05/2021 Spot Bond | | | 100.00000 | 6.92494 | 100.00000 | 6.91180 | | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS021 On 13/05/2021 Spot Bond | | | 100.00000 | 6.92494 | 100.00000 | 6.91180 | | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 15/01/2024 Spot Bond | | | 2.73800 | 83.83210 | 2.73800 | 105.40422 | | | | 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 | | | 3.00000 | 108.84995 | 3.00000 | 117.97480 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 23/01/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.69780 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.69780 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 31/01/2038 Spot Bond | | | 3.14000 | 106.29570 | 3.14000 | 115.38979 | | | | 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 | | | 3.27000 | 215.77980 | 3.27000 | 215.75386 | | | | 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 | | | 4.09500 | 99.49157 | 4.09500 | 99.47729 | | | | 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 | | | 3.30000 | 214.97349 | 3.30000 | 214.94750 | | | | 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 | | | | 100.00000 | 0.00000 | 102.04899 | | | | 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 | | | 3.70000 | 118.26301 | 3.70000 | 118.24731 | | | | 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 | | | 3.30500 | 112.44418 | 3.30500 | 112.43046 | | | | 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 | | | 3.30500 | 112.44418 | 3.30500 | 112.43046 | | | | 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 | | | 3.42000 | 117.33588 | 3.42000 | 211.75843 | | | | 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 | | | 3.47000 | 210.47308 | 3.47000 | 210.44666 | | | | 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 | | | 3.23000 | 106.92068 | 3.23000 | 106.90784 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 3.50000 | 209.69084 | 3.50000 | 209.66434 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 31/01/2038 Spot Bond | | | 4.21500 | 97.68770 | 4.21500 | 97.67336 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/03/2028 Spot Bond | | | 3.86500 | 162.34557 | 3.86500 | 162.32347 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/01/2038 Spot Bond | | | 4.03000 | 87.71714 | 4.03000 | 100.47157 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/03/2028 Spot Bond | | | 3.84000 | 103.39209 | 3.84000 | 162.69301 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 11/08/2017 Spot Bond | | | 100.00000 | 94.93641 | 100.00000 | 94.70025 | | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS130 On 31/03/2028 Spot Bond | | | 3.90000 | 161.82993 | 3.90000 | 161.80775 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 07/12/2033 Spot Bond | | | 4.01000 | 196.92067 | 4.01000 | 196.89310 | | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.01246 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 31/01/2038 Spot Bond | | | 3.96000 | 88.36031 | 3.96000 | 101.55603 | | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 4.21500 | 84.93102 | 4.21500 | 97.67336 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 3.74000 | 103.59421 | 3.74000 | 105.05913 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/03/2028 Spot Bond | | | 3.71000 | 164.65208 | 3.71000 | 164.63036 | | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 07/12/2033 Spot Bond | | | 3.78000 | 202.55838 | 3.78000 | 202.53127 | | | | 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 | | | 3.84000 | 162.71505 | 3.84000 | 162.69301 | | | | 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 | | | 3.84000 | 162.71505 | 3.84000 | 162.69301 | | | | 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 | | | 4.13000 | 95.12409 | 4.13000 | 158.46540 | | | | 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 | | | 4.00000 | 115.86796 | 4.00000 | 115.85165 | | | | 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 | | | 3.56000 | 142.83603 | 3.56000 | 142.81761 | | | | 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 | | | | 100.00000 | 0.00000 | 104.38400 | | | | 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 | | | 4.19000 | 157.62949 | 4.19000 | 157.60666 | | | | 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 | | | 4.23000 | 157.06008 | 4.23000 | 157.03718 | | | | 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 | | | 3.97000 | 116.10498 | 3.97000 | 116.08872 | | | | 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 | | | 4.20000 | 157.48691 | 4.20000 | 157.46407 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 4.24000 | 156.91810 | 4.24000 | 156.89517 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS153 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 104.74714 | | | | 0.00 | 0 | 0 |
| Total FRS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS157 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS157 On 20/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 98.48479 | | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS158 On 06/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 98.76868 | | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS159 On 06/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 98.76868 | | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS160 On 06/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 98.76868 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS161 On 07/12/2023 Spot Bond | | | 3.16000 | 113.93540 | 3.16000 | 283.10332 | | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.05000 | 114.62170 | 3.05000 | 284.80946 | | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 3.77000 | 110.21686 | 3.77000 | 273.85911 | | | | 0.00 | 0 | 0 |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 31/01/2022 Spot Bond | | | 3.52000 | 97.95989 | 3.52000 | 143.05754 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS46 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.69749 | | | | 0.00 | 0 | 0 |
| Total FRS49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 31/01/2022 Spot Bond | | | 3.05000 | 145.92898 | 3.05000 | 145.91218 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.56648 | | | | 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 | | | 2.98000 | 113.71382 | 2.98000 | 113.70094 | | | | 0.00 | 0 | 0 |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS81 On 30/10/2042 Spot Bond | | | 2.79000 | 118.30041 | 2.79000 | 118.28773 | | | | 0.00 | 0 | 0 |
| Total FRS81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 3.16000 | 93.10600 | 3.16000 | 122.70203 | | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS86 On 23/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.68018 | | | | 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 | | | 3.19000 | 92.91456 | 3.19000 | 122.44962 | | | | 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 | | | 3.96000 | 109.08820 | 3.96000 | 271.05331 | | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.43571 | | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 24/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.93859 | | | | 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 | | | 7.44000 | 102.76279 | 7.44000 | 102.74214 | | | | 0.00 | 0 | 0 |
| Total FRX17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 8.03000 | 104.17222 | 8.03000 | 104.14981 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|-------------------|
| Total FRX18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 8.42500 | 102.46014 | 8.42500 | 102.43716 | | | 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 | | | 8.66500 | 102.50752 | 8.66500 | 102.48377 | | | 0.00 | 0 | 50,000,000 |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| FRX23 On 28/02/2023 Spot Bond | | | 9.36000 | 95.73259 | 9.36000 | 95.70880 | | | 0.00 | 0 | 0 |
| Total FRX23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX23 | | | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 9.68000 | 106.32527 | 9.68000 | 106.29782 | | 14,520,000,000,000.00 | 1,500,000,000 | 1,500,000,000 | |
| Total FRX24 SPOT | | | | | | | | 14,520,000,000,000.00 | 1,500,000,000 | 1,500,000,000 | |
| Total For FRX24 | | | | | | | | 14,520,000,000,000.00 | 1,500,000,000 | 1,500,000,000 | |
| FRX26 On 01/10/2026 Spot Bond | | | 10.08000 | 99.02839 | 10.08000 | 99.00178 | | 0.00 | 0 | 2,025,000,000 | |
| Total FRX26 SPOT | | | | | | | | 0.00 | 0 | 2,025,000,000 | |
| Total For FRX26 | | | | | | | | 0.00 | 0 | 2,025,000,000 | |
| FRX27 On 07/03/2027 Spot Bond | | | 10.13000 | 103.68663 | 10.13000 | 103.65880 | | 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 | | | 10.46000 | 99.28344 | 10.46000 | 99.25548 | | 0.00 | 0 | 3,000,000,000 | |
| Total FRX30 SPOT | | | | | | | | 0.00 | 0 | 3,000,000,000 | |
| Total For FRX30 | | | | | | | | 0.00 | 0 | 3,000,000,000 | |
| FRX31 On 21/02/2031 Spot Bond | | | 10.52000 | 96.22164 | 10.52000 | 96.19439 | | 0.00 | 0 | 1,500,000,000 | |
| Total FRX31 SPOT | | | | | | | | 0.00 | 0 | 1,500,000,000 | |
| Total For FRX31 | | | | | | | | 0.00 | 0 | 1,500,000,000 | |
| FRX32 On 31/03/2032 Spot Bond | | | 10.42000 | 100.84949 | 10.42000 | 103.47093 | | 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 | | | 11.06500 | 75.47900 | 11.06500 | 75.45679 | | 0.00 | 0 | 0 | |
| Total FRX45 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX45 | | | | | | | | 0.00 | 0 | 0 | |
| FS1A5 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.46763 | | 0.00 | 0 | 0 | |
| Total FS1A5 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FS1A5 | | | | | | | | 0.00 | 0 | 0 | |
| FS1B1 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.65425 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS1B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.38183 | | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.43410 | | | | 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 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.96321 | | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.97612 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08726 | | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11704 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.24797 | | | | 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 | 9.62716 | 100.00000 | 9.60384 | | | | 0.00 | 0 | 0 |
| Total FS3A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A4L On 20/02/2020 Spot Bond | | | 100.00000 | 9.62716 | 100.00000 | 9.60384 | | | | 0.00 | 0 | 0 |
| Total FS3A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 9.62716 | 100.00000 | 9.60384 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/02/2020 Spot Bond | | | 100.00000 | 9.62716 | 100.00000 | 9.60384 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/02/2020 Spot Bond | | | 100.00000 | 9.62716 | 100.00000 | 9.60384 | | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/02/2020 Spot Bond | | | 100.00000 | 9.62716 | 100.00000 | 9.60384 | | | | 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 | 53.22601 | 100.00000 | 53.09706 | | | | 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 | 8.92984 | 100.00000 | 8.90821 | | | | 0.00 | 0 | 0 |
| Total FS4A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2020 Spot Bond | | | 100.00000 | 8.92984 | 100.00000 | 8.90821 | | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/03/2020 Spot Bond | | | 100.00000 | 8.92984 | 100.00000 | 8.90821 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/03/2020 Spot Bond | | | 100.00000 | 8.92984 | 100.00000 | 8.90821 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/03/2020 Spot Bond | | | 100.00000 | 8.92984 | 100.00000 | 8.90821 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/03/2020 Spot Bond | | | 100.00000 | 8.92984 | 100.00000 | 8.90821 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/03/2020 Spot Bond | | | 100.00000 | 8.92984 | 100.00000 | 8.90821 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A1L On 20/04/2019 Spot Bond | | | 100.00000 | 25.32974 | 100.00000 | 25.26770 | | | | 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 | 4.24962 | 100.00000 | 4.23922 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS5A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 0.71297 | 100.00000 | 0.71122 | | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 4.24962 | 100.00000 | 4.23922 | | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 4.24962 | 100.00000 | 4.23922 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/04/2021 Spot Bond | | | 100.00000 | 4.24962 | 100.00000 | 4.23922 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/04/2021 Spot Bond | | | 100.00000 | 4.24962 | 100.00000 | 4.23922 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/04/2021 Spot Bond | | | 100.00000 | 4.24962 | 100.00000 | 4.23922 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/04/2021 Spot Bond | | | 100.00000 | 4.24962 | 100.00000 | 4.23922 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.70280 | | | | 0.00 | 0 | 0 |
| Total GBL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL02 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.15947 | | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.99995 | | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.01103 | | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.08302 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.17152 | | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.22678 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 6.55912 | 100.00000 | 6.54306 | | | | 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 |
| GPT41 On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.61639 | | | | 0.00 | 0 | 0 |
| Total GPT41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT41 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 21.34520 | 100.00000 | 21.29350 | | | | 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 | 86.76814 | 100.00000 | 86.56775 | | | | 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 | 29.16841 | 100.00000 | 29.09774 | | | | 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 | 17.65157 | 100.00000 | 17.60881 | | | | 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 | 29.78591 | 100.00000 | 29.71375 | | | | 0.00 | 0 | 0 |
| Total GRB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 17.91151 | 100.00000 | 17.86811 | | | | 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 | 4.20252 | 100.00000 | 4.19454 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB10 On 31/07/2017 Spot Bond | | | 100.00000 | 93.58974 | 100.00000 | 93.35038 | | | | 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 | 67.24026 | 100.00000 | 67.11269 | | | | 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 | 43.22713 | 100.00000 | 43.17914 | | | | 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 | 33.62013 | 100.00000 | 33.55635 | | | | 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 | 19.21206 | 100.00000 | 19.19073 | | | | 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 | 16.81007 | 100.00000 | 16.77817 | | | | 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 | 8.53869 | 100.00000 | 8.52921 | | | | 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 | 8.43702 | 100.00000 | 8.42101 | | | | 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 | 3.79919 | 100.00000 | 3.79497 | | | | 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 | 4.20252 | 100.00000 | 4.19454 | | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB20 On 17/03/2020 Spot Bond | | | 100.00000 | 17.31336 | 100.00000 | 17.25845 | | | | 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 | 12.46390 | 100.00000 | 12.42436 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 9.95398 | 100.00000 | 9.92240 | | | | 0.00 | 0 | 0 |
| Total GRB22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB23 On 07/06/2022 Spot Bond | | | 100.00000 | 13.02227 | 100.00000 | 12.98162 | | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRDB1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDB1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRDC1 On 10/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRDC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRDC1 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRH1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.87264 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.81016 | | | | 0.00 | 0 | 0 |
| Total GRH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1B | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.90690 | | | | 0.00 | 0 | 0 |
| Total GRH1C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1C | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1Y On 25/10/2017 Spot Bond | | | 100.00000 | 95.03916 | 100.00000 | 94.79167 | | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.77279 | | | | 0.00 | 0 | 0 |
| Total GRT06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT06 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.49754 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.21331 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.32625 | | | | 0.00 | 0 | 3,000,000,000 |
| Total GRT09 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For GRT09 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| GRT10 On 13/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.25814 | | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.25759 | | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.54331 | | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.72581 | | | | 0.00 | 0 | 0 |
| Total GRT13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT13 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT14 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.51526 | | | | 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 | | | | 100.00000 | 0.00000 | 99.84758 | | | | 0.00 | 0 | 0 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT15 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT16 On 17/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.95221 | | | | 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 | | | 9.70000 | 104.26938 | 9.70000 | 104.24240 | | | | 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 | | | | 100.00000 | 0.00000 | 100.52895 | | | | 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 | | | | 100.00000 | 0.00000 | 100.71171 | | | | 0.00 | 0 | 0 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT20 On 03/04/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.04690 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT21 On 03/04/2024 Spot Bond | | | 10.33000 | 97.42602 | 10.33000 | 99.82886 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 0.00008 | 100.00000 | 0.00008 | | | | 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 | | | | 100.00000 | 0.00000 | 116.47877 | | | | 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 | | | | 100.00000 | 0.00000 | 111.57534 | | | | 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 | | | | 100.00000 | 0.00000 | 101.52155 | | | | 0.00 | 0 | 0 |
| Total HC1M3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M3 | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T1 On 05/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.99995 | | | | 0.00 | 0 | 0 |
| Total HC2T1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC3T1 On 28/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HC3T1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC3T1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC4T1 On 15/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.46733 | | | | 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 | 22.34615 | 100.00000 | 22.29201 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.53513 | | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.55552 | | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.23801 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB05 On 11/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.86023 | | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.85838 | | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.85667 | | | | 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 | 10.45268 | 100.00000 | 10.42708 | | | | 0.00 | 0 | 0 |
| Total HM1B8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1B8U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1B9 On 19/07/2048 Spot Bond | | | 100.00000 | 10.45268 | 100.00000 | 10.42708 | | | | 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 | 11.08833 | 100.00000 | 11.06118 | | | | 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 | 11.08833 | 100.00000 | 11.06118 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 11.90561 | 100.00000 | 11.87646 | | | | 0.00 | 0 | 0 |
| Total HM1D4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D5 On 19/07/2048 Spot Bond | | | 100.00000 | 11.90561 | 100.00000 | 11.87646 | | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 12.90451 | 100.00000 | 12.87290 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 109.35600 | 10.00000 | 109.32700 | | | | 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 | | | | 100.00000 | 0.00000 | 101.23607 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF07 On 20/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.24713 | | | | 0.00 | 0 | 0 |
| Total HPF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF07 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.67732 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total HPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF09 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.68565 | | | | 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 | | | | 100.00000 | 0.00000 | 101.16236 | | | | 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 | | | 8.55500 | 107.35619 | 8.55500 | 107.33135 | | | | 0.00 | 0 | 8,490,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 8,490,000,000 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 8,490,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 21.32011 | 100.00000 | 21.27241 | | | | 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 | | | 3.20000 | 282.51931 | 3.20000 | 282.48590 | | | | 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 | | | 2.91000 | 117.60771 | 2.91000 | 292.23012 | | | | 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 | | | 3.12000 | 99.64908 | 3.12000 | 99.63755 | | | | 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 | | | 10.78500 | 92.10814 | 10.78500 | 92.08141 | | | | 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 | 13.11939 | 100.00000 | 13.09004 | | | | 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 | | | 10.75500 | 92.08613 | 10.75500 | 92.05949 | | | | 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 | 13.11934 | 100.00000 | 13.08999 | | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.72718 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|------------------------|---------------|
| Total HWF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF09 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.44328 | | | | 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 | 21.43519 | 100.00000 | 21.38326 | | | | 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 | 109.35600 | 10.00000 | 109.32700 | | | | 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 | | | 2.55000 | 127.97670 | 2.55000 | 127.96372 | | | 40,382,351,310,000.00 | 15,836,216,200 | 57,901,250,600 | |
| Total I2025 SPOT | | | | | | | | | 10,382,351,310,000.00 | 15,836,216,200 | 57,901,250,600 | |
| Total For I2025 | | | | | | | | | 10,382,351,310,000.00 | 15,836,216,200 | 57,901,250,600 | |
| I2029 On 31/03/2029 Spot Bond | | | 2.55000 | 98.75626 | 2.55000 | 98.74630 | | | 4,330,466,100,000.00 | 1,698,222,000 | 30,550,853,400 | |
| Total I2029 SPOT | | | | | | | | | 4,330,466,100,000.00 | 1,698,222,000 | 30,550,853,400 | |
| Total For I2029 | | | | | | | | | 4,330,466,100,000.00 | 1,698,222,000 | 30,550,853,400 | |
| I2033 On 28/02/2033 Spot Bond | | | 2.49000 | 104.18072 | 2.49000 | 104.17044 | | | 1,749,191,634,000.00 | 702,486,600 | 68,383,601,400 | |
| Total I2033 SPOT | | | | | | | | | 1,749,191,634,000.00 | 702,486,600 | 68,383,601,400 | |
| Total For I2033 | | | | | | | | | 1,749,191,634,000.00 | 702,486,600 | 68,383,601,400 | |
| I2038 On 31/01/2038 Spot Bond | | | 2.38000 | 130.30590 | 2.38000 | 130.29328 | | | 88,702,793,256,000.00 | 37,270,081,200 | 141,108,483,200 | |
| Total I2038 SPOT | | | | | | | | | 18,702,793,256,000.00 | 37,270,081,200 | 141,108,483,200 | |
| Total For I2038 | | | | | | | | | 18,702,793,256,000.00 | 37,270,081,200 | 141,108,483,200 | |
| I2046 On 31/03/2046 Spot Bond | | | 2.51000 | 124.79352 | 2.51000 | 124.78108 | | | 6,936,781,580,000.00 | 2,763,658,000 | 111,614,321,600 | |
| Total I2046 SPOT | | | | | | | | | 6,936,781,580,000.00 | 2,763,658,000 | 111,614,321,600 | |
| Total For I2046 | | | | | | | | | 6,936,781,580,000.00 | 2,763,658,000 | 111,614,321,600 | |
| I2050 On 31/12/2050 Spot Bond | | | 2.55000 | 130.25846 | 2.55000 | 130.24538 | | | 85,577,507,707,200.00 | 33,559,806,944 | 82,690,603,221 | |
| Total I2050 SPOT | | | | | | | | | 15,577,507,707,200.00 | 33,559,806,944 | 82,690,603,221 | |
| Total For I2050 | | | | | | | | | 15,577,507,707,200.00 | 33,559,806,944 | 82,690,603,221 | |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 13.48382 | 100.00000 | 13.44173 | | | 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 | | | | 100.00000 | 0.00000 | 101.02076 | | | 0.00 | 0 | 0 | |
| Total IBL100 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL100 | | | | | | | | | 0.00 | 0 | 0 | |
| IBL101 On 24/05/2022 Spot Bond | | | 9.17500 | 100.65564 | 9.17500 | 100.63111 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.04352 | | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL103 On 08/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.59286 | | | | 0.00 | 0 | 0 |
| Total IBL103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL103 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL22 On 15/03/2018 Spot Bond | | | 8.47000 | 104.04547 | 8.47000 | 104.02202 | | | | 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 | | | 3.12000 | 99.61955 | 3.12000 | 145.48285 | | | | 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 | | | 8.59000 | 102.37506 | 8.59000 | 102.35154 | | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 109.35600 | 10.00000 | 109.32700 | | | | 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 | | | 8.98000 | 99.00856 | 8.98000 | 98.98479 | | | | 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 | | | 9.28500 | 95.33552 | 9.28500 | 95.31162 | | | | 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 | | | 8.78000 | 100.86973 | 8.78000 | 100.84604 | | | | 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 | 101.88385 | 7.34000 | 101.86378 | | | | 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 | | | 9.27500 | 103.39910 | 9.27500 | 103.37321 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.50295 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL53 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 8.76000 | 102.83465 | 8.76000 | 102.81030 | | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.63350 | | | | 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 | | | 8.72000 | 104.24286 | 8.72000 | 104.21828 | | | | 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 | | | 9.86000 | 105.80249 | 9.86000 | 105.77436 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.85470 | | | | 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 | | | | 100.00000 | 0.00000 | 101.51211 | | | | 0.00 | 0 | 0 |
| Total IBL63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL63 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.04334 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.53788 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL66 On 12/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.64951 | | | | 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 | | | 3.85000 | 141.11138 | 3.85000 | 141.09208 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.23245 | | | | 0.00 | 0 | 0 |
| Total IBL68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL68 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL69U On 22/07/2018 Spot Bond | | | 100.00000 | 45.96983 | 100.00000 | 45.85725 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL73 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.24690 | | | | 0.00 | 0 | 0 |
| Total IBL73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL73 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.17237 | | | | 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 | | | | 109.89510 | 0.00000 | 101.41190 | | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.02209 | | | | 0.00 | 0 | 0 |
| Total IBL77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL77 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL78 On 25/11/2022 Spot Bond | | | 9.91000 | 101.63617 | 9.91000 | 101.60947 | | | | 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 | | | 8.55000 | 106.48305 | 8.55000 | 106.45843 | | | | 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 | 32.44773 | 100.00000 | 32.36912 | | | | 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 | 14.04028 | 100.00000 | 14.00626 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL82 On 29/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.59306 | | | | 0.00 | 0 | 0 |
| Total IBL82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL82 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL83 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.31579 | | | | 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 | 32.98037 | 100.00000 | 32.89959 | | | | 0.00 | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL85 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.43046 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL85 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.59264 | | | | 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 | | | 8.85000 | 102.74735 | 8.85000 | 102.72318 | | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 9.19500 | 104.89291 | 9.19500 | 104.86728 | | | | 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 | 15.32717 | 100.00000 | 15.29343 | | | | 0.00 | 0 | 0 |
| Total IBL88/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL89 On 26/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.05030 | | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 31.38664 | 100.00000 | 31.31060 | | | | 0.00 | 0 | 0 |
| Total IBL90U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL90U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL91 On 02/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80951 | | | | 0.00 | 0 | 0 |
| Total IBL91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL91 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.83734 | | | | 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 | | | | 100.00000 | 0.00000 | 101.01315 | | | | 0.00 | 0 | 0 |
| Total IBL93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL93 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL94 On 06/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.92884 | | | | 0.00 | 0 | 0 |
| Total IBL94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.41015 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.33831 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IBL96 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04511 | | | | 0.00 | 0 | 0 |
| Total IBL97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL97 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.04720 | | | | 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 | | | 8.72000 | 102.41618 | 8.72000 | 102.39231 | | | | 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 | 0.05137 | 100.00000 | 0.05126 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.69796 | | | | 0.00 | 0 | 300,000,000 |
| Total IDCG02 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For IDCG02 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| IDCG03 On 22/10/2020 Spot Bond | | | 9.51500 | 98.42757 | 9.51500 | 98.40257 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.98482 | | | | 0.00 | 0 | 0 |
| Total IDCG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.92517 | | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 10.63000 | 95.66319 | 10.63000 | 95.63627 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.25797 | | | | 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 | | | 11.64000 | 99.21828 | 11.64000 | 99.14751 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.74404 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG1C On 05/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.75439 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.73000 | 101.30355 | 10.73000 | 101.27462 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 19/10/2017 Spot Bond | | | 5.00000 | 101.04659 | 5.00000 | 101.03294 | | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 14/03/2018 Spot Bond | | | 4.00000 | 101.23446 | 4.00000 | 101.22357 | | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 100.86944 | 4.00000 | 100.85853 | | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1L On 18/05/2024 Spot Bond | | | 100.00000 | 7.70897 | 100.00000 | 7.69200 | | | | 0.00 | 0 | 0 |
| Total IDCP1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP1U | | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 9.03000 | 98.95601 | 9.03000 | 98.93213 | | | | 0.00 | 0 | 0 |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC02 On 14/04/2021 Spot Bond | | | 7.90500 | 104.72591 | 7.90500 | 104.70372 | | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IKH1D On 09/12/2028 Spot Bond | | | 100.00000 | 7.69694 | 100.00000 | 7.67830 | | | | 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 | 95.05208 | 100.00000 | 94.80519 | | | | 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 | 92.93050 | 100.00000 | 92.70047 | | | | 0.00 | 0 | 0 |
| Total IN272U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN272U | | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 6.62269 | 100.00000 | 6.61013 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 11.38505 | 100.00000 | 11.35747 | | | | 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 | 21.78913 | 100.00000 | 21.73634 | | | | 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 | 24.27116 | 100.00000 | 24.21172 | | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 8.46351 | 100.00000 | 8.44478 | | | | 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 | 16.36487 | 100.00000 | 16.32522 | | | | 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 | 41.58705 | 100.00000 | 41.48631 | | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | | 0.00 | 0 | 0 |
| IN319U On 20/12/2017 Spot Bond | | | 100.00000 | 71.17122 | 100.00000 | 71.03770 | | | | 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 | 13.87810 | 100.00000 | 13.84449 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 13.65431 | 100.00000 | 13.62123 | | | | 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 | 22.57051 | 100.00000 | 22.51583 | | | | 0.00 | 0 | 0 |
| Total IN331U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN331U | | | | | | | | | | 0.00 | 0 | 0 |
| IN332U On 04/12/2019 Spot Bond | | | 100.00000 | 14.50500 | 100.00000 | 14.46986 | | | | 0.00 | 0 | 0 |
| Total IN332U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN332U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 12.65236 | 100.00000 | 12.62170 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| Total IN334U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | 0.00 | 0 | 0 |
| IN339U On 12/12/2017 Spot Bond | | | 100.00000 | 88.45010 | 100.00000 | 88.24247 | | | 0.00 | 0 | 0 |
| Total IN339U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN339U | | | | | | | | | 0.00 | 0 | 0 |
| IN341U On 12/12/2017 Spot Bond | | | 100.00000 | 88.50573 | 100.00000 | 88.29797 | | | 0.00 | 0 | 0 |
| Total IN341U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN341U | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 10.22863 | 100.00000 | 10.20598 | | | 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 | 11.34988 | 100.00000 | 11.32448 | | | 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 | 67.76974 | 100.00000 | 67.60377 | | | 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 | 10.89657 | 100.00000 | 10.87245 | | | 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 | 99.45504 | 100.00000 | 99.72677 | | | 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 | 1.49093 | 100.00000 | 1.48732 | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | 0.00 | 0 | 0 |
| IN357U On 31/08/2017 Spot Bond | | | 100.00000 | 90.71417 | 100.00000 | 90.49920 | | | 0.00 | 0 | 0 |
| Total IN357U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN357U | | | | | | | | | 0.00 | 0 | 0 |
| IN359U On 01/07/2018 Spot Bond | | | 100.00000 | 49.18861 | 100.00000 | 49.02987 | | 277,924,670,000,000.00 | 2,779,246,700 | 2,779,246,700 | |
| Total IN359U SPOT | | | | | | | | '7,924,670,000,000.00 | 2,779,246,700 | 2,779,246,700 | |
| Total For IN359U | | | | | | | | '7,924,670,000,000.00 | 2,779,246,700 | 2,779,246,700 | |
| ING132 On 22/12/2018 Spot Bond | | | 100.00000 | | 0.00000 | 100.35206 | | 0.00 | 0 | 0 | |

| Contract 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 | | | | 100.00000 | 0.00000 | 78.65983 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 109.35600 | 10.00000 | 109.32700 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.34497 | | | | 0.00 | 0 | 0 |
| Total ING228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING228 | | | | | | | | | | 0.00 | 0 | 0 |
| ING232 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 106.62861 | | | | 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 | | | | 100.00000 | 0.00000 | 97.35661 | | | | 0.00 | 0 | 0 |
| Total ING335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING335 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.77298 | | | | 0.00 | 0 | 10,000,000 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| INLV02 On 20/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.54940 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.77188 | | | | 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 | | | 11.55500 | 108.58344 | 11.55500 | 108.54976 | | | | 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 | 109.35600 | 10.00000 | 109.32700 | | | | 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 | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF07 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04573 | | | | 0.00 | 0 | 0 |

| Contract 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 | | | | 100.00000 | 0.00000 | 100.49881 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF11 On 15/10/2018 Spot Bond | | | 100.00000 | 47.53680 | 100.00000 | 47.42037 | | | | 0.00 | 0 | 0 |
| Total IPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF12 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.90137 | | | | 0.00 | 0 | 0 |
| Total IPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.75119 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.38762 | | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.39839 | | | | 0.00 | 800,000,000 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 800,000,000 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.40485 | | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.31736 | | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.32085 | | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.32434 | | | | 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 | | | | 100.00000 | 0.00000 | 100.38684 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.40063 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| Total IPF21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | 0.00 | 0 | 0 |
| IPF22 On 14/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.52733 | | | 0.00 | 0 | 0 |
| Total IPF22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF22 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC14 On 26/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.28066 | | | 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 | | | 9.58500 | 100.49383 | 9.58500 | 100.46827 | | | 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 | | | | 100.00000 | 0.00000 | 101.09461 | | | 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 | | | 8.42000 | 102.89612 | 8.42000 | 102.87285 | | 1,650,320,000,000.00 | | 196,000,000 | 98,000,000 |
| Total IPL6 SPOT | | | | | | | | 1,650,320,000,000.00 | | 196,000,000 | 98,000,000 |
| Total For IPL6 | | | | | | | | 1,650,320,000,000.00 | | 196,000,000 | 98,000,000 |
| IPL6/R2 On 28/09/2017 Spot Bond | | | 100.00000 | 85.26692 | 100.00000 | 85.07745 | | 0.00 | | 0 | 0 |
| Total IPL6/R203 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IPL6/R203 | | | | | | | | 0.00 | | 0 | 0 |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.99997 | | 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 | 55.65754 | 100.00000 | 55.52270 | | 0.00 | | 0 | 0 |
| Total IPL7/JIBAR SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IPL7/JIBAR | | | | | | | | 0.00 | | 0 | 0 |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02318 | | 0.00 | | 0 | 0 |
| Total IPL8 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IPL8 | | | | | | | | 0.00 | | 0 | 0 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 14.55128 | 100.00000 | 14.51564 | | 0.00 | | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | 0.00 | | 0 | 0 |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.86956 | | 0.00 | | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For IPL9 | | | | | | | | 0.00 | | 0 | 0 |
| IV015 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.54251 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IV015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | | | | 0.00 | 0 | 0 |
| IV016 On 06/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV016 | | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 101.18396 | 2.75000 | 101.17633 | | | | 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 | | | 5.75000 | 137.09354 | 5.75000 | 137.06798 | | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | 0 |
| IV023 On 11/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.84725 | | | | 0.00 | 0 | 0 |
| Total IV023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV023 | | | | | | | | | | 0.00 | 0 | 0 |
| IV024 On 27/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.88894 | | | | 0.00 | 0 | 0 |
| Total IV024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV024 | | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.53574 | | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.00720 | | | | 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 | | | 4.55000 | 110.65214 | 4.55000 | 111.60097 | | | | 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 | | | 4.55000 | 110.55989 | 4.55000 | 111.60097 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.65061 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV032 On 14/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.93839 | | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.49075 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|-------------------|---------------|
| Total IV033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV033 | | | | | | | | | 0.00 | 0 | 0 |
| IV034 On 11/02/2021 Spot Bond | | | 11.45500 | 107.89388 | 11.45500 | 107.86068 | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.30526 | | | 0.00 | 0 | 0 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV035 | | | | | | | | | 0.00 | 0 | 0 |
| IV036 On 22/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.29664 | | | 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 | | | | 100.00000 | 0.00000 | 100.37362 | | | 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 | | | 5.30000 | 127.51902 | 5.30000 | 132.82072 | | | 0.00 | 0 | 0 |
| Total IV039 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | 0.00 | 0 | 0 |
| IV040 On 29/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.18519 | | | 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 | | | 11.80500 | 103.71490 | 11.80500 | 103.68257 | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.53479 | | | 0.00 | 0 | 0 |
| Total IV042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV042 | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2021 Spot Bond | | | 11.69500 | 104.22625 | 11.69500 | 104.19407 | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.02474 | | | 0.00 | 0 | 0 |
| Total IV044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV044 | | | | | | | | | 0.00 | 0 | 0 |
| IV045 On 31/01/2022 Spot Bond | | | 5.55000 | 131.47656 | 5.55000 | 131.45254 | | 888,000,000,000.00 | 160,000,000 | 90,000,000 | |
| Total IV045 SPOT | | | | | | | | 888,000,000,000.00 | 160,000,000 | 90,000,000 | |
| Total For IV045 | | | | | | | | 888,000,000,000.00 | 160,000,000 | 90,000,000 | |
| IV046 On 21/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.42678 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | 0 |
| IV057U On 14/07/2017 Spot Bond | | | 100.00000 | 97.85523 | 100.00000 | 97.59358 | | | | 0.00 | 0 | 0 |
| Total IV057U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV057U | | | | | | | | | | 0.00 | 0 | 0 |
| IV08 On 30/04/2018 Spot Bond | | | 9.25000 | 105.92152 | 9.25000 | 105.89550 | | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | | 0.00 | 0 | 0 |
| IV09 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.53841 | | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 4.56009 | 100.00000 | 4.55144 | | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 3.17284 | 100.00000 | 3.16682 | | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 4.50000 | 153.27832 | 4.50000 | 153.25486 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA680 On 06/07/2017 Spot Bond | | | 7.60000 | 100.00000 | 7.60000 | 99.87522 | | | | 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 | | | 7.60000 | 99.85446 | 7.60000 | 99.73005 | | | | 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 | | | 7.70000 | 99.70553 | 7.70000 | 99.57985 | | | | 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 | | | 7.70000 | 99.12175 | 7.70000 | 98.99755 | | | | 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 | | | 7.70000 | 98.97688 | 7.70000 | 98.85303 | | | | 0.00 | 0 | 0 |
| Total IVA687 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA687 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA689 On 07/09/2017 Spot Bond | | | 7.80000 | 98.67158 | 7.80000 | 98.54691 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVA689 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA689 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA690 On 14/09/2017 Spot Bond | | | 7.80000 | 98.52616 | 7.80000 | 98.40185 | | | | 0.00 | 0 | 0 |
| Total IVA690 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA690 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA691 On 21/09/2017 Spot Bond | | | 7.80000 | 98.38116 | 7.80000 | 98.25721 | | | | 0.00 | 0 | 0 |
| Total IVA691 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA691 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC002 On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC002 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 109.35600 | 10.00000 | 109.32700 | | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC017 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.85352 | | | | 0.00 | 0 | 0 |
| Total IVC017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC017 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC019 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.83663 | | | | 0.00 | 0 | 0 |
| Total IVC019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC019 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC021 On 19/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.90285 | | | | 0.00 | 0 | 0 |
| Total IVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04659 | | | | 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 | | | | 100.00000 | 0.00000 | 100.02177 | | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02448 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 95.72131 | | | | 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 | | | 9.32000 | 104.32852 | 9.32000 | 104.30228 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 31.14740 | 100.00000 | 31.07771 | | | | 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 | 25.87494 | 100.00000 | 25.81156 | | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 9.32500 | 104.28323 | 9.32500 | 104.25698 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59881 | | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.82132 | | | | 0.00 | 0 | 0 |
| Total IVC046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC046 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC048 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.68135 | | | | 0.00 | 0 | 0 |
| Total IVC048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC048 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.12891 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC050 On 03/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76341 | | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.61179 | | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC053 On 11/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.42197 | | | | 0.00 | 0 | 0 |
| Total IVC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.22643 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC058 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.62493 | | | | 0.00 | 0 | 0 |
| Total IVC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC060 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.14178 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.55381 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC064 On 15/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.67626 | | | | 0.00 | 0 | 0 |
| Total IVC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC064 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC065 On 10/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.59185 | | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2017 Spot Bond | | | 100.00000 | 85.00031 | 100.00000 | 84.80713 | | | | 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 | | | | 100.00000 | 0.00000 | 101.76549 | | | | 0.00 | 0 | 0 |
| Total IVC067 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC067 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC070 On 20/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.62088 | | | | 0.00 | 0 | 0 |
| Total IVC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC070 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.97157 | | | | 0.00 | 0 | 0 |
| Total IVC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC077 On 04/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.73367 | | | | 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 | | | | 100.00000 | 0.00000 | 99.78040 | | | | 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 | 16.41101 | 100.00000 | 16.37082 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | | | | 100.00000 | 0.00000 | 101.30371 | | | | 0.00 | 0 | 0 |
| Total IVC086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC086 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC087 On 10/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02097 | | | | 0.00 | 0 | 0 |
| Total IVC087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC087 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC088 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.84598 | | | | 0.00 | 0 | 0 |
| Total IVC088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC088 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC089 On 31/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66123 | | | | 0.00 | 0 | 0 |
| Total IVC089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC089 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC090 On 31/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65562 | | | | 0.00 | 0 | 0 |
| Total IVC090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC090 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 23/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11151 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC093 On 23/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.06606 | | | | 0.00 | 0 | 0 |
| Total IVC093 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC093 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 10.17500 | 103.04745 | 10.17500 | 103.01951 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 14/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.15419 | | | | 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 | | | 8.72000 | 100.75013 | 8.72000 | 100.72663 | | | | 0.00 | 0 | 0 |
| Total IVC098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC098 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC101 On 24/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.70368 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC101 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.79887 | | | | 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 | | | | 100.00000 | 0.00000 | 100.15659 | | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.70188 | | | | 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 | | | | 100.00000 | 0.00000 | 100.56478 | | | | 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 | | | | 100.00000 | 0.00000 | 100.15499 | | | | 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 | | | | 100.00000 | 0.00000 | 102.31724 | | | | 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 | | | | 100.00000 | 0.00000 | 101.28054 | | | | 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 | | | 9.82500 | 101.07828 | 9.82500 | 101.05194 | | | | 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 | | | | 100.00000 | 0.00000 | 101.15333 | | | | 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 | | | | 100.00000 | 0.00000 | 101.02659 | | | | 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 | | | | 100.00000 | 0.00000 | 101.01808 | | | | 0.00 | 0 | 0 |
| Total IVC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC113 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC114 On 14/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.55266 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 9.33040 | 100.00000 | 9.31269 | | | | 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 | 57.50355 | 100.00000 | 57.36424 | | | | 0.00 | 0 | 0 |
| Total IVC73U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC73U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC74U On 22/09/2017 Spot Bond | | | 100.00000 | 84.19161 | 100.00000 | 84.00200 | | | | 0.00 | 0 | 0 |
| Total IVC74U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC74U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 6.74326 | 100.00000 | 6.73046 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 5.94890 | 100.00000 | 5.93762 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 5.82592 | 100.00000 | 5.81487 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 4.93870 | 100.00000 | 4.92933 | | | | 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 | 4.70971 | 100.00000 | 4.70077 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 4.70971 | 100.00000 | 4.70077 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 4.60359 | 100.00000 | 4.59486 | | | | 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 | | | | 100.00000 | 0.00000 | 101.86846 | | | | 0.00 | 3,000,000,000 | 3,000,000,000 |
| Total JAS01 SPOT | | | | | | | | | | 0.00 | 3,000,000,000 | 3,000,000,000 |
| Total For JAS01 | | | | | | | | | | 0.00 | 3,000,000,000 | 3,000,000,000 |
| JIBAR On 15/03/2060 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 JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.56717 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75201 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP005 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.14469 | | | | 0.00 | 0 | 0 |
| Total KAP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP005 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.15339 | | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 26/10/2021 Spot Bond | | | 9.72500 | 103.69124 | 9.72500 | 103.66433 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.95841 | | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 24/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.08319 | | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 29.21067 | 100.00000 | 29.13991 | | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | | 0.00 | 0 | 0 |
| KSB007 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.44860 | | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.87730 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.88139 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 9.18000 | 130.84176 | 9.18000 | 130.80986 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.34958 | | | | 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 | | | | 100.00000 | 0.00000 | 100.31545 | | | | 0.00 | 230,000,000 | 230,000,000 |
| Total LBK07 SPOT | | | | | | | | | | 0.00 | 230,000,000 | 230,000,000 |
| Total For LBK07 | | | | | | | | | | 0.00 | 230,000,000 | 230,000,000 |
| LBK08 On 30/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.73432 | | | | 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 | 25.20581 | 100.00000 | 25.14407 | | | | 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 | | | 9.85500 | 100.50976 | 9.85500 | 100.48348 | | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 101.00072 | 9.62000 | 100.97494 | | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 103.49075 | 9.71000 | 103.46365 | | | | 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 | 56.47279 | 100.00000 | 56.33599 | | | | 0.00 | 0 | 0 |
| Total LBK14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK14U | | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.81198 | | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.93182 | | | | 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 | | | | 100.00000 | 0.00000 | 100.32784 | | | | 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 | | | | 100.00000 | 0.00000 | 100.17561 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK19 On 23/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.28253 | | | | 0.00 | 0 | 0 |
| Total LBK19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK19 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK20 On 08/06/2022 Spot Bond | | | 10.47500 | 99.72632 | 10.47500 | 99.69850 | | | | 0.00 | 0 | 0 |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 8.73000 | 102.89977 | 8.73000 | 102.87539 | | | | 0.00 | 0 | 3,260,000,000 |
| Total LGL02 SPOT | | | | | | | | | | 0.00 | 0 | 3,260,000,000 |
| Total For LGL02 | | | | | | | | | | 0.00 | 0 | 3,260,000,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 9.37000 | 100.72566 | 9.37000 | 100.70046 | | | | 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 | | | 9.55500 | 102.54925 | 9.55500 | 102.52281 | | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.80024 | | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 10.01000 | 103.32170 | 10.01000 | 103.29413 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.02451 | | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.80315 | | | | 0.00 | 0 | 0 |
| Total LHL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL17 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL18 On 14/11/2018 Spot Bond | | | 13.05000 | 102.20133 | 13.05000 | 102.16622 | | | | 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 | | | 13.85500 | 102.87995 | 13.85500 | 102.84250 | | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL22 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.58839 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total LHL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL22 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.87210 | | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.92063 | | | | 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 |
| Total For LRFA1 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08919 | | | | 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 | | | | 100.00000 | 0.00000 | 101.53531 | | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC1 On 17/11/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LRFC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC1 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.22441 | | | | 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 | | | | 100.00000 | 0.00000 | 101.28805 | | | | 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 | | | | 100.00000 | 0.00000 | 100.59562 | | | | 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 | | | | 100.00000 | 0.00000 | 101.55852 | | | | 0.00 | 0 | 0 |
| Total MAQ096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ096 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MAQ0A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.74829 | | | | 0.00 | 0 | 0 |
| Total MAQ0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.28548 | | | | 0.00 | 0 | 0 |
| Total MAQ0A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A3 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.39457 | | | | 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 | | | | 100.00000 | 0.00000 | 102.65320 | | | | 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 | | | | 100.00000 | 0.00000 | 102.67018 | | | | 0.00 | 0 | 0 |
| Total MAQ0J1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.59071 | | | | 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 | | | | 100.00000 | 0.00000 | 99.10706 | | | | 0.00 | 0 | 0 |
| Total MAQ101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ101 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.50679 | | | | 0.00 | 0 | 0 |
| Total MAQ103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ103 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18791 | | | | 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 | | | | 100.00000 | 0.00000 | 101.40749 | | | | 0.00 | 0 | 0 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 13/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01678 | | | | 0.00 | 0 | 0 |
| Total MBF045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.43492 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total MBF046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.19508 | | | | 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 | | | | 100.00000 | 0.00000 | 100.97878 | | | | 0.00 | 0 | 0 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 16/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.50744 | | | | 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 | 31.51593 | 100.00000 | 31.43958 | | | | 0.00 | 0 | 0 |
| Total MBF051/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15315 | | | | 0.00 | 0 | 0 |
| Total MBF052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF052 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.66814 | | | | 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 | | | | 100.00000 | 0.00000 | 100.17528 | | | | 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 | | | | 100.00000 | 0.00000 | 100.40148 | | | | 0.00 | 0 | 5,000,000,000 |
| Total MBF055 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For MBF055 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| MBLSA On 30/10/2017 Spot Bond | | | 2.30000 | 99.27435 | 2.30000 | 98.37352 | | | | 0.00 | 0 | 0 |
| Total MBLSA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA2 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.28450 | | | | 0.00 | 0 | 0 |
| Total MBLSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.55675 | | | | 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 | | | | 100.00000 | 0.00000 | 99.86794 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MBP036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 26/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.95013 | | | | 0.00 | 0 | 0 |
| Total MBP037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP29 On 23/09/2017 Spot Bond | | | 100.00000 | 98.37838 | 100.00000 | 98.11320 | | | | 0.00 | 0 | 0 |
| Total MBP29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP29U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP30 On 24/10/2017 Spot Bond | | | 100.00000 | 96.99719 | 100.00000 | 96.74393 | | | | 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 | 97.01863 | 100.00000 | 96.76532 | | | | 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 | 92.97364 | 100.00000 | 92.74351 | | | | 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 | | | 100.00000 | | 0.00000 | 101.51172 | | | | 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 | | | 8.95000 | 102.11214 | 8.95000 | 102.08771 | | | | 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 | 103.66252 | 8.00000 | 103.64030 | | | | 0.00 | 0 | 0 |
| Total MBSA01/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 9.00000 | 101.81812 | 9.00000 | 101.79363 | | | | 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 | 101.96309 | 8.91000 | 101.93880 | | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 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 MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 8.97000 | 100.53267 | 8.97000 | 100.50870 | | | 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 | | | 9.58000 | 101.56839 | 9.58000 | 101.54257 | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.35162 | | | 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 | | | 9.65500 | 101.61112 | 9.65500 | 101.58477 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.85510 | | | 0.00 | 0 | 0 |
| Total MMIG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG01 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2021 Spot Bond | | | 9.45500 | 104.87524 | 9.45500 | 104.84892 | | | 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 01/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.40587 | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2025 Spot Bond | | | 11.58000 | 103.02233 | 11.58000 | 102.99030 | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2022 Spot Bond | | | 10.41000 | 106.04456 | 10.41000 | 106.01484 | | | 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 |
| MTN04 On 13/07/2017 Spot Bond | | | 9.03000 | 99.82713 | 9.03000 | 99.80247 | | 1,083,600,000,000.00 | | 120,000,000 | 60,000,000 |
| Total MTN04 SPOT | | | | | | | | 1,083,600,000,000.00 | | 120,000,000 | 60,000,000 |
| Total For MTN04 | | | | | | | | 1,083,600,000,000.00 | | 120,000,000 | 60,000,000 |
| MTN08 On 19/04/2019 Spot Bond | | | 100.00000 | 34.13956 | 100.00000 | 34.05595 | | | 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 | 33.02122 | 100.00000 | 32.94814 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MTN09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC1 On 15/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.16559 | | | | 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 | | | | 100.00000 | 0.00000 | 101.20251 | | | | 0.00 | 0 | 0 |
| Total MTNC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC19 | | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 2.73313 | 100.00000 | 2.72644 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.12421 | | | | 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 | 12.08731 | 100.89771 | 12.05780 | | | | 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 | 12.20613 | 100.61875 | 12.17639 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total N4A411 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A411 | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.49757 | | | 0.00 | 0 | 0 |
| Total N5C23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.40558 | | | 0.00 | 0 | 0 |
| Total N5D23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5D23 | | | | | | | | | 0.00 | 0 | 0 |
| N5E23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 109.62289 | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | 0.00 | 0 | 0 |
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 11.48745 | 100.00000 | 11.45962 | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | 0.00 | 0 | 0 |
| N5G23I On 20/06/2023 Spot Bond | | | 100.00000 | 12.26253 | 100.00000 | 12.23281 | | | 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 | | | 10.26000 | 92.95526 | 10.26000 | 92.92999 | | | 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 | | | 9.27500 | 100.99658 | 9.27500 | 100.97158 | | | 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 | | | 9.86000 | 105.19016 | 9.86000 | 105.16220 | | | 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 | | | 10.58000 | 104.08142 | 10.58000 | 104.05179 | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | 0.00 | 0 | 0 |
| NBK11A On 28/11/2020 Spot Bond | | | 8.82000 | 101.21723 | 8.82000 | 101.19349 | | | 0.00 | 0 | 0 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12A On 19/03/2021 Spot Bond | | | 9.48000 | 102.44573 | 9.48000 | 102.41994 | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12B On 19/03/2021 Spot Bond | | | 9.38000 | 102.75233 | 9.38000 | 102.72673 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|----------------------|--------------------|
| Total NBK12A/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | | 0.00 | 0 | 0 |
| NBK13/On 19/03/2024 Spot Bond | | | 9.56000 | 103.68192 | 9.56000 | 103.65561 | | | 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 | | | 9.05500 | 101.01962 | 9.05500 | 101.01828 | | | 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 | | | 9.50500 | 100.88971 | 9.50500 | 100.86383 | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I/On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96849 | | | 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 | | | 10.48000 | 98.37661 | 10.48000 | 98.34885 | | 299,728,000,000.00 | | 28,600,000 | 874,300,000 |
| Total NBK16A SPOT | | | | | | | | 299,728,000,000.00 | | 28,600,000 | 874,300,000 |
| Total For NBK16A | | | | | | | | 299,728,000,000.00 | | 28,600,000 | 874,300,000 |
| NBK17/On 22/04/2026 Spot Bond | | | 10.01500 | 101.63534 | 10.01500 | 101.60821 | | 0.00 | 0 | 1,120,000,000 | |
| Total NBK17A SPOT | | | | | | | | 0.00 | 0 | 1,120,000,000 | |
| Total For NBK17A | | | | | | | | 0.00 | 0 | 1,120,000,000 | |
| NBK18/On 01/06/2020 Spot Bond | | | 9.28500 | 100.80696 | 9.28500 | 100.78197 | | 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 | | | 9.65500 | 100.84684 | 9.65500 | 100.82087 | | 0.00 | 0 | 0 | |
| Total NBK19A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK19A | | | | | | | | 0.00 | 0 | 0 | |
| NBK20/On 01/06/2026 Spot Bond | | | 10.57000 | 99.77744 | 10.57000 | 99.74936 | | 0.00 | 0 | 0 | |
| Total NBK20A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK20A | | | | | | | | 0.00 | 0 | 0 | |
| NBK20I/On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 98.39152 | | 0.00 | 0 | 0 | |
| Total NBK20B SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK20B | | | | | | | | 0.00 | 0 | 0 | |
| NBK21/On 21/07/2027 Spot Bond | | | 11.23000 | 101.30417 | 11.23000 | 101.27359 | | 0.00 | 0 | 0 | |
| Total NBK21A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK21A | | | | | | | | 0.00 | 0 | 0 | |
| NBK21I/On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.42368 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|----------------------|
| Total NBK21B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | 0.00 | 0 | 0 |
| NBK22/On 19/11/2022 Spot Bond | | | 9.90000 | 101.98522 | 9.90000 | 101.95844 | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.43349 | | | 0.00 | 120,000,000 | 120,000,000 |
| Total NBK22B SPOT | | | | | | | | | 0.00 | 120,000,000 | 120,000,000 |
| Total For NBK22B | | | | | | | | | 0.00 | 120,000,000 | 120,000,000 |
| NBK23/On 19/11/2025 Spot Bond | | | 10.43000 | 102.76850 | 10.43000 | 102.74012 | | 181,482,000,000.00 | | 17,400,000 | 8,700,000 |
| Total NBK23A SPOT | | | | | | | | 181,482,000,000.00 | | 17,400,000 | 8,700,000 |
| Total For NBK23A | | | | | | | | 181,482,000,000.00 | | 17,400,000 | 8,700,000 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.43158 | | | 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 | | | 10.33000 | 105.19566 | 10.33000 | 105.16687 | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.35486 | | | 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 | | | 9.80000 | 107.71822 | 9.80000 | 107.68976 | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.34245 | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | 0 |
| NBK26/On 10/05/2023 Spot Bond | | | 100.00000 | 12.88992 | 100.00000 | 12.86155 | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.58271 | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | 0.00 | 0 | 0 |
| NBK27/On 10/05/2026 Spot Bond | | | 10.22000 | 107.02894 | 10.22000 | 106.99995 | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.11923 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| Total NBK27B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | 0.00 | 0 | 0 |
| NBK28/On 02/08/2023 Spot Bond | | | 9.81000 | 105.14237 | 9.81000 | 105.11455 | | | 0.00 | 0 | 0 |
| Total NBK28A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28A | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 19/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.15960 | | | 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 | | | 10.48000 | 104.62407 | 10.48000 | 104.59455 | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 18/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.42711 | | | 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 | | | 9.60000 | 103.58553 | 9.60000 | 103.55870 | | | 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 | | | | 100.00000 | 0.00000 | 101.21694 | | | 0.00 | 140,000,000 | 40,000,000 |
| Total NBK30B SPOT | | | | | | | | | 0.00 | 140,000,000 | 40,000,000 |
| Total For NBK30B | | | | | | | | | 0.00 | 140,000,000 | 40,000,000 |
| NBK31I On 17/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.24044 | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | 0 |
| NBK32I On 26/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.97481 | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.57571 | | | 0.00 | 0 | 0 |
| Total NBK33B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK33B | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.41726 | | | 0.00 | 140,000,000 | 40,000,000 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 140,000,000 | 40,000,000 |
| Total For NBK34B | | | | | | | | | 0.00 | 140,000,000 | 40,000,000 |
| NBK35I On 10/05/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.44763 | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.48542 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK37I On 02/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58443 | | | | 0.00 | 0 | 0 |
| Total NBK37B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK37B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK38I On 02/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.60758 | | | | 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 | | | 8.62000 | 109.04818 | 8.62000 | 109.02318 | | | | 0.00 | 0 | 0 |
| Total NBK3A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 29.97243 | 100.00000 | 29.90646 | | | | 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 | | | 11.35500 | 45.54526 | 11.35500 | 45.53184 | | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK40I On 31/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.78957 | | | | 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 | | | | 100.00000 | 0.00000 | 101.14977 | | | | 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 | | | | 100.00000 | 0.00000 | 101.08709 | | | | 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 | | | | 100.00000 | 0.00000 | 101.11693 | | | | 0.00 | 0 | 0 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.01245 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.30345 | | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.36471 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NCLN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.95930 | | | | 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 | | | | 100.00000 | 0.00000 | 100.38178 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 9.17005 | 100.00000 | 9.14782 | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 9.17005 | 100.00000 | 9.14782 | | | | 0.00 | 0 | 0 |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.52500 | 103.73326 | 10.52500 | 103.70435 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.37976 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.56000 | 102.71538 | 10.56000 | 102.68666 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.38178 | | | | 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 | | | | 100.00000 | 0.00000 | 100.38489 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.38891 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.81775 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.88491 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|---------------|
| NCLN9 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.29773 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.88495 | | | | 0.00 | 0 | 0 |
| Total NCLN95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN95 | | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 13.81529 | 100.00000 | 13.78182 | | | | 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 | 1.43653 | 100.00000 | 1.43369 | | | | 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 | 13.66701 | 100.00000 | 13.63390 | | | | 0.00 | 0 | 0 |
| Total NED03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED03U | | | | | | | | | | 0.00 | 0 | 0 |
| NED04 On 01/07/2022 Spot Bond | | | 100.00000 | 14.40278 | 100.00000 | 14.36788 | | | | 0.00 | 0 | 0 |
| Total NED04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED04U | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.72055 | | | | 0.00 | 0 | 0 |
| Total NED13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED13 | | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33805 | | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2019 Spot Bond | | | 9.50000 | 104.08837 | 9.50000 | 104.06198 | | | 39,140,000,000,000.00 | 4,120,000,000 | 2,060,000,000 | |
| Total NED15 SPOT | | | | | | | | | 39,140,000,000,000.00 | 4,120,000,000 | 2,060,000,000 | |
| Total For NED15 | | | | | | | | | 39,140,000,000,000.00 | 4,120,000,000 | 2,060,000,000 | |
| NED16 On 08/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.99231 | | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.16587 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.16755 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| NED19 On 01/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.33153 | | | | 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 | | | 10.90500 | 101.10885 | 10.90500 | 101.07969 | | | | 0.00 | 0 | 2,990,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 2,990,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 2,990,000,000 |
| NED9 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.98009 | | | | 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 | 108.94837 | 9.44500 | 108.92105 | | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 21/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.97212 | | | | 0.00 | 0 | 10,000,000 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NEDT1 On 26/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.49175 | | | | 0.00 | 0 | 0 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NET50 On 08/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.38494 | | | | 0.00 | 105,000,000 | 105,000,000 |
| Total NET50 SPOT | | | | | | | | | | 0.00 | 105,000,000 | 105,000,000 |
| Total For NET50 | | | | | | | | | | 0.00 | 105,000,000 | 105,000,000 |
| NGL01 On 22/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.58919 | | | | 0.00 | 0 | 10,000,000 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.44671 | | | | 0.00 | 0 | 0 |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL03 On 26/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.25532 | | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1 On 01/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.16939 | | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 109.35600 | 10.00000 | 109.32700 | | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 101.97167 | 13.50000 | 101.93548 | | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78015 | | | | 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 | | | 3.41000 | 105.83231 | 3.41000 | 120.61650 | | | | 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 | 169.20336 | 3.45000 | 169.18221 | | | | 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 | | | 3.80000 | 117.45848 | 3.80000 | 117.44259 | | | | 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 | | | 3.99000 | 158.18042 | 3.99000 | 160.49026 | | | | 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 | | | 4.06000 | 159.37191 | 4.06000 | 159.47412 | | | | 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 | | | 3.85000 | 80.62604 | 3.85000 | 103.26382 | | | | 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 | | | 8.70500 | 105.89673 | 8.70500 | 105.87181 | | | | 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 | | | 9.33500 | 103.80575 | 9.33500 | 103.99053 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NQ1A1' On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01654 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1' On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 100.97570 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.06184 | | | | 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 | | | | 100.00000 | 0.00000 | 101.02738 | | | | 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 | | | | 100.00000 | 0.00000 | 101.09282 | | | | 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 | | | | 100.00000 | 0.00000 | 101.12130 | | | | 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 | | | | 100.00000 | 0.00000 | 101.02738 | | | | 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 | | | 9.53500 | 103.82303 | 9.53500 | 104.00608 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1' On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.09320 | | | | 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 | | | | 100.00000 | 0.00000 | 101.11901 | | | | 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 | | | | 100.00000 | 0.00000 | 101.05122 | | | | 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 | | | 9.73500 | 103.84034 | 9.73500 | 104.02166 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NQ1C1 On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.06314 | | | | 0.00 | 0 | 0 |
| Total NQ1C15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.17018 | | | | 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 | | | | 100.00000 | 0.00000 | 101.06909 | | | | 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 | | | | 100.00000 | 0.00000 | 101.28906 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.08697 | | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.21233 | | | | 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 | | | 8.73000 | 105.73548 | 8.73000 | 105.71080 | | | | 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 | | | 9.45500 | 113.67209 | 9.45500 | 113.64356 | | | | 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 | | | 3.75000 | 173.26926 | 3.75000 | 173.24622 | | | | 0.00 | 0 | 5,700,000,000 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 5,700,000,000 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 5,700,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 11.28000 | 107.31689 | 11.28000 | 107.28472 | | | | 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 | 13.27560 | 100.00000 | 13.24622 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.31792 | | | | 0.00 | 0 | 0 |
| Total NTC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC16 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.36617 | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.72533 | | | 0.00 | 2,000,000,000 | 0 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 0 |
| Total For NTC19 | | | | | | | | | 0.00 | 2,000,000,000 | 0 |
| OML02 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.54355 | | | 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 | | | 9.85500 | 99.73600 | 9.85500 | 99.70993 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.53918 | | | 0.00 | 0 | 0 |
| Total OML04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML04 | | | | | | | | | 0.00 | 0 | 0 |
| OML05 On 19/03/2020 Spot Bond | | | 9.98500 | 102.34023 | 9.98500 | 102.31314 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 10.74000 | 101.50423 | 10.74000 | 101.47538 | | | 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 | | | 11.68000 | 99.58884 | 11.68000 | 99.55813 | | | 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 14/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.82633 | | | 0.00 | 0 | 0 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML08 | | | | | | | | | 0.00 | 0 | 0 |
| OML09 On 14/09/2022 Spot Bond | | | 10.73000 | 104.00635 | 10.73000 | 103.97682 | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.68000 | 101.76770 | 11.68000 | 101.73632 | | | 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 | 109.35600 | 10.00000 | 109.32700 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| PMM29 On 04/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.64475 | | | | 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 | | | | 100.00000 | 0.00000 | 100.67001 | | | | 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 | | | | 100.00000 | 0.00000 | 100.76480 | | | | 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 | | | | 100.00000 | 0.00000 | 100.28352 | | | | 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 | | | | 100.00000 | 0.00000 | 101.40633 | | | | 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 | | | | 100.00000 | 0.00000 | 101.48248 | | | | 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 | | | | 100.00000 | 0.00000 | 100.92344 | | | | 0.00 | 0 | 0 |
| Total PMM37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM37 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.53406 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 96.63324 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.45006 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 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 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.70788 | | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| PRE1B On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.66775 | | | 0.00 | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1C On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.82690 | | | 0.00 | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.86390 | | | 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 | | | | 100.00000 | 0.00000 | 102.20408 | | | 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 | | | | 100.00000 | 0.00000 | 102.30749 | | | 0.00 | 2,000,000,000 | 0 |
| Total PRE2A2 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 0 |
| Total For PRE2A2 | | | | | | | | | 0.00 | 2,000,000,000 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.39790 | | | 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 | | | | 100.00000 | 0.00000 | 102.57855 | | | 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 | | | | 100.00000 | 0.00000 | 102.60434 | | | 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 | | | | 100.00000 | 0.00000 | 102.63012 | | | 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 | | | 8.81000 | 111.11788 | 8.78000 | 111.29525 | | | 788,975,237,600,000.00 | 2,927,238,960,000 | 762,464,300,100 |
| Total R186 SPOT | | | | | | | | | 18,975,237,600,000.00 | 927,238,960,000 | 762,464,300,100 |
| Total For R186 | | | | | | | | | 18,975,237,600,000.00 | 927,238,960,000 | 762,464,300,100 |
| R197 On 07/12/2023 Spot Bond | | | 2.54000 | 292.91020 | 2.55000 | 292.71993 | | | 99,365,122,580,000.00 | 39,120,127,000 | 29,712,066,700 |
| Total R197 SPOT | | | | | | | | | 19,365,122,580,000.00 | 39,120,127,000 | 29,712,066,700 |
| Total For R197 | | | | | | | | | 19,365,122,580,000.00 | 39,120,127,000 | 29,712,066,700 |
| R202 On 07/12/2033 Spot Bond | | | 2.47000 | 238.69595 | 2.47000 | 238.67243 | | | 264,658,192,526,000.00 | 107,149,065,800 | 220,934,501,700 |
| Total R202 SPOT | | | | | | | | | 14,658,192,526,000.00 | 107,149,065,800 | 220,934,501,700 |
| Total For R202 | | | | | | | | | 14,658,192,526,000.00 | 107,149,065,800 | 220,934,501,700 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|--------------------------|--------------------------|
| R2023 On 28/02/2023 Spot Bond | | | 8.19000 | 100.71974 | 8.16000 | 100.82997 | | | 128,834,722,100,000.00 | 870,431,590,000 | 561,397,321,500 |
| Total R2023 SPOT | | | | | | | | | 128,834,722,100,000.00 | 870,431,590,000 | 561,397,321,500 |
| Total For R2023 | | | | | | | | | 128,834,722,100,000.00 | 870,431,590,000 | 561,397,321,500 |
| R203 On 15/09/2017 Spot Bond | | | 7.47000 | 102.63366 | 7.47000 | 102.61297 | | | 054,764,000,000,000.00 | 141,200,000,000 | 510,825,000,000 |
| Total R203 SPOT | | | | | | | | | 54,764,000,000,000.00 | 141,200,000,000 | 510,825,000,000 |
| Total For R203 | | | | | | | | | 54,764,000,000,000.00 | 141,200,000,000 | 510,825,000,000 |
| R2030 On 31/01/2030 Spot Bond | | | 9.31000 | 93.84898 | 9.31000 | 93.82539 | | | 277,245,941,956,000.00 | 352,013,527,600 | 673,110,063,800 |
| Total R2030 SPOT | | | | | | | | | 277,245,941,956,000.00 | 352,013,527,600 | 673,110,063,800 |
| Total For R2030 | | | | | | | | | 277,245,941,956,000.00 | 352,013,527,600 | 673,110,063,800 |
| R2032 On 31/03/2032 Spot Bond | | | 9.50000 | 92.35630 | 9.50000 | 92.33288 | | | 968,798,600,000,000.00 | 101,978,800,000 | 243,761,034,300 |
| Total R2032 SPOT | | | | | | | | | 968,798,600,000,000.00 | 101,978,800,000 | 243,761,034,300 |
| Total For R2032 | | | | | | | | | 968,798,600,000,000.00 | 101,978,800,000 | 243,761,034,300 |
| R2035 On 28/02/2035 Spot Bond | | | 9.72000 | 95.99888 | 9.72000 | 95.97412 | | | 256,056,712,000,000.00 | 232,104,600,000 | 359,958,000,000 |
| Total R2035 SPOT | | | | | | | | | 256,056,712,000,000.00 | 232,104,600,000 | 359,958,000,000 |
| Total For R2035 | | | | | | | | | 256,056,712,000,000.00 | 232,104,600,000 | 359,958,000,000 |
| R2037 On 31/01/2037 Spot Bond | | | 9.81500 | 92.30744 | 9.81500 | 92.28301 | | | 394,271,586,000,000.00 | 753,364,400,000 | 793,732,600,000 |
| Total R2037 SPOT | | | | | | | | | 394,271,586,000,000.00 | 753,364,400,000 | 793,732,600,000 |
| Total For R2037 | | | | | | | | | 394,271,586,000,000.00 | 753,364,400,000 | 793,732,600,000 |
| R204 On 21/12/2018 Spot Bond | | | 7.55500 | 100.92635 | 7.55000 | 100.91273 | | | 24,021,878,000,000.00 | 3,179,600,000 | 253,582,478,900 |
| Total R204 SPOT | | | | | | | | | 24,021,878,000,000.00 | 3,179,600,000 | 253,582,478,900 |
| Total For R204 | | | | | | | | | 24,021,878,000,000.00 | 3,179,600,000 | 253,582,478,900 |
| R2040 On 31/01/2040 Spot Bond | | | 9.89000 | 95.88510 | 9.89000 | 95.85954 | | | 489,348,946,000,000.00 | 150,591,400,000 | 678,188,947,000 |
| Total R2040 SPOT | | | | | | | | | 489,348,946,000,000.00 | 150,591,400,000 | 678,188,947,000 |
| Total For R2040 | | | | | | | | | 489,348,946,000,000.00 | 150,591,400,000 | 678,188,947,000 |
| R2044 On 31/01/2044 Spot Bond | | | 9.91500 | 92.90646 | 9.91500 | 92.88162 | | | 358,831,438,000,000.00 | 540,477,200,000 | 786,220,049,200 |
| Total R2044 SPOT | | | | | | | | | 358,831,438,000,000.00 | 540,477,200,000 | 786,220,049,200 |
| Total For R2044 | | | | | | | | | 358,831,438,000,000.00 | 540,477,200,000 | 786,220,049,200 |
| R2048 On 28/02/2048 Spot Bond | | | 9.87000 | 92.26567 | 9.87000 | 92.24152 | | | 376,861,560,000,000.00 | 1,253,988,000,000 | 1,433,578,026,000 |
| Total R2048 SPOT | | | | | | | | | 376,861,560,000,000.00 | 1,253,988,000,000 | 1,433,578,026,000 |
| Total For R2048 | | | | | | | | | 376,861,560,000,000.00 | 1,253,988,000,000 | 1,433,578,026,000 |
| R207 On 15/01/2020 Spot Bond | | | 7.68500 | 98.84194 | 7.65500 | 98.88870 | | | 717,345,432,000,000.00 | 223,467,200,000 | 608,653,994,800 |
| Total R207 SPOT | | | | | | | | | 717,345,432,000,000.00 | 223,467,200,000 | 608,653,994,800 |
| Total For R207 | | | | | | | | | 717,345,432,000,000.00 | 223,467,200,000 | 608,653,994,800 |
| R208 On 31/03/2021 Spot Bond | | | 7.78500 | 98.47345 | 7.75500 | 98.54677 | | | 636,722,214,650,000.00 | 210,240,490,000 | 464,983,305,700 |
| Total R208 SPOT | | | | | | | | | 636,722,214,650,000.00 | 210,240,490,000 | 464,983,305,700 |
| Total For R208 | | | | | | | | | 636,722,214,650,000.00 | 210,240,490,000 | 464,983,305,700 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| R209 On 31/03/2036 Spot Bond | | | 9.69000 | 72.16742 | 9.69500 | 72.11575 | | | 024,735,847,695,000.00 | 621,747,765,500 | 1,014,957,931,000 |
| Total R209 SPOT | | | | | | | | | 24,735,847,695,000.00 | 621,747,765,500 | 1,014,957,931,000 |
| Total For R209 | | | | | | | | | 24,735,847,695,000.00 | 621,747,765,500 | 1,014,957,931,000 |
| R210 On 31/03/2028 Spot Bond | | | 2.50000 | 184.01421 | 2.50000 | 183.99594 | | | 19,831,960,500,000.00 | 7,932,784,200 | 96,912,977,200 |
| Total R210 SPOT | | | | | | | | | 19,831,960,500,000.00 | 7,932,784,200 | 96,912,977,200 |
| Total For R210 | | | | | | | | | 19,831,960,500,000.00 | 7,932,784,200 | 96,912,977,200 |
| R212 On 31/01/2022 Spot Bond | | | 2.54500 | 149.06870 | 2.55000 | 149.02212 | | | 114,772,582,690,000.00 | 45,097,282,000 | 148,194,763,300 |
| Total R212 SPOT | | | | | | | | | 14,772,582,690,000.00 | 45,097,282,000 | 148,194,763,300 |
| Total For R212 | | | | | | | | | 14,772,582,690,000.00 | 45,097,282,000 | 148,194,763,300 |
| R213 On 28/02/2031 Spot Bond | | | 9.41500 | 84.07206 | 9.39000 | 84.21635 | | | 818,489,669,000,000.00 | 511,788,600,000 | 434,955,905,700 |
| Total R213 SPOT | | | | | | | | | 18,489,669,000,000.00 | 511,788,600,000 | 434,955,905,700 |
| Total For R213 | | | | | | | | | 18,489,669,000,000.00 | 511,788,600,000 | 434,955,905,700 |
| R214 On 28/02/2041 Spot Bond | | | 9.81500 | 71.97180 | 9.81500 | 71.95306 | | | 772,086,986,369,000.00 | 384,318,592,600 | 718,000,126,200 |
| Total R214 SPOT | | | | | | | | | 2,086,986,369,000.00 | 384,318,592,600 | 718,000,126,200 |
| Total For R214 | | | | | | | | | 2,086,986,369,000.00 | 384,318,592,600 | 718,000,126,200 |
| RCG01 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.78618 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |
| RCG01 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.65660 | | | 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 | | | | 100.00000 | 0.00000 | 103.15001 | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.88252 | | | 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 | 95.30026 | 100.00000 | 95.05208 | | | 0.00 | 0 | 0 |
| Total RCSB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB2U | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 56.26236 | 100.00000 | 56.12606 | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | 0.00 | 0 | 0 |
| RDF01U On 04/09/2017 Spot Bond | | | 100.00000 | 93.38136 | 100.00000 | 93.14906 | | | 0.00 | 0 | 0 |
| Total RDF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF01U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|--------------------|--------------------|
| RDF02I On 04/12/2020 Spot Bond | | | 100.00000 | 12.64006 | 100.00000 | 12.60463 | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 |
| RDF03I On 04/04/2018 Spot Bond | | | 100.00000 | 60.75538 | 100.00000 | 60.59870 | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | 0.00 | 0 | 0 |
| RDF04I On 04/10/2018 Spot Bond | | | 100.00000 | 40.56840 | 100.00000 | 40.46378 | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | 0.00 | 0 | 0 |
| RDF05I On 04/12/2019 Spot Bond | | | 100.00000 | 20.39820 | 100.00000 | 20.34560 | | 39,000,000,000,000.00 | | 390,000,000 | 100,000,000 |
| Total RDF05U SPOT | | | | | | | | 39,000,000,000,000.00 | | 390,000,000 | 100,000,000 |
| Total For RDF05U | | | | | | | | 39,000,000,000,000.00 | | 390,000,000 | 100,000,000 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.56700 | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22873 | | | 0.00 | 40,000,000 | 40,000,000 |
| Total RDFB04 SPOT | | | | | | | | | 0.00 | 40,000,000 | 40,000,000 |
| Total For RDFB04 | | | | | | | | | 0.00 | 40,000,000 | 40,000,000 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.05202 | | | 0.00 | 360,000,000 | 90,000,000 |
| Total RDFB05 SPOT | | | | | | | | | 0.00 | 360,000,000 | 90,000,000 |
| Total For RDFB05 | | | | | | | | | 0.00 | 360,000,000 | 90,000,000 |
| RDFB0 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.95952 | | | 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 | 29.30592 | 100.00000 | 29.23492 | | | 0.00 | 0 | 0 |
| Total RDFB06/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22321 | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.11229 | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 02/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.83982 | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDFB1 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.26246 | | | | 0.00 | 0 | 0 |
| Total RDFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.19470 | | | | 0.00 | 0 | 0 |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.59575 | | | | 0.00 | 0 | 0 |
| Total RDFC34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC34 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 05/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.99996 | | | | 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 | | | | 100.00000 | 0.00000 | 102.32525 | | | | 0.00 | 0 | 0 |
| Total RDFC36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC36 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 04/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.76411 | | | | 0.00 | 0 | 0 |
| Total RDFC38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC38 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.20655 | | | | 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 | 62.23558 | 100.00000 | 62.08482 | | | | 0.00 | 0 | 0 |
| Total REB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| REB02 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.14097 | | | | 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 | | | | 100.00000 | 0.00000 | 101.06999 | | | | 0.00 | 0 | 0 |
| Total REBC05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC05 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.99997 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.99980 | | | | 0.00 | 0 | 0 |
| Total RED202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED202 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RED20 On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.99966 | | | | 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 | | | | 100.00000 | 0.00000 | 99.99923 | | | | 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 | | | | 100.00000 | 0.00000 | 100.51662 | | | | 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 | 59.62887 | 100.00000 | 59.48441 | | | | 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 | 29.33964 | 100.00000 | 29.26857 | | | | 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 | 16.97197 | 100.00000 | 16.93085 | | | | 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 | 11.99337 | 100.00000 | 11.96431 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.45753 | | | | 0.00 | 0 | 0 |
| Total RES15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES15 | | | | | | | | | | 0.00 | 0 | 0 |
| RES18 On 05/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52531 | | | | 0.00 | 0 | 0 |
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.70394 | | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | | 0.00 | 0 | 0 |
| RES32 On 20/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.89703 | | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.23985 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| RES35 On 25/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.04983 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.88570 | | | | 0.00 | 280,000,000 | 70,000,000 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 280,000,000 | 70,000,000 |
| Total For RES36 | | | | | | | | | | 0.00 | 280,000,000 | 70,000,000 |
| RES37 On 12/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.98865 | | | | 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 | | | | 100.00000 | 0.00000 | 101.61607 | | | | 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 | 59.50686 | 100.00000 | 59.32108 | | | | 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 | | | | 100.00000 | 0.00000 | 79.35419 | | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 22.92490 | 100.00000 | 22.86936 | | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP011 On 31/08/2018 Spot Bond | | | 100.00000 | 35.81010 | 100.00000 | 35.72428 | | | | 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 | 19.85443 | 100.00000 | 19.70729 | | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | | 0.00 | 0 | 0 |
| RPS001 On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.32528 | | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | | 0.00 | 0 | 0 |
| RPS002 On 30/04/2025 Spot Bond | | | | 100.00000 | 0.00000 | 48.87450 | | | | 0.00 | 0 | 0 |
| Total RPS002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS002 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|----------------------|
| RW21 On 21/04/2021 Spot Bond | | | 9.42500 | 103.74708 | 9.42500 | 103.72097 | | | 0.00 | 0 | 1,000,000,000 |
| Total RW21 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For RW21 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| RW23 On 10/12/2023 Spot Bond | | | 9.84000 | 99.11660 | 9.84000 | 99.09059 | | | 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 | | | 11.11000 | 95.18793 | 11.11000 | 95.15981 | | | 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 | 93.11224 | 100.00000 | 92.87532 | | | 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 | 109.35600 | 10.00000 | 109.32700 | | | 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 | | | 8.45000 | 101.35720 | 8.45000 | 101.33452 | | 194,350,000,000,000.00 | 23,000,000,000 | 11,500,000,000 | |
| Total SBK14 SPOT | | | | | | | | 14,350,000,000,000.00 | 23,000,000,000 | 11,500,000,000 | |
| Total For SBK14 | | | | | | | | 14,350,000,000,000.00 | 23,000,000,000 | 11,500,000,000 | |
| SBK16 On 15/03/2018 Spot Bond | | | 100.00000 | | 0.00000 | 100.71756 | | 0.00 | 0 | 0 | |
| Total SBK16 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK16 | | | | | | | | 0.00 | 0 | 0 | |
| SBK17 On 30/07/2019 Spot Bond | | | 100.00000 | | 0.00000 | 100.66881 | | 0.00 | 0 | 10,000,000 | |
| Total SBK17 SPOT | | | | | | | | 0.00 | 0 | 10,000,000 | |
| Total For SBK17 | | | | | | | | 0.00 | 0 | 10,000,000 | |
| SBK18 On 24/10/2020 Spot Bond | | | 100.00000 | | 0.00000 | 100.39093 | | 0.00 | 400,000,000 | 100,000,000 | |
| Total SBK18 SPOT | | | | | | | | 0.00 | 400,000,000 | 100,000,000 | |
| Total For SBK18 | | | | | | | | 0.00 | 400,000,000 | 100,000,000 | |
| SBK19 On 24/10/2019 Spot Bond | | | 100.00000 | | 0.00000 | 101.89413 | | 0.00 | 0 | 0 | |
| Total SBK19 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK19 | | | | | | | | 0.00 | 0 | 0 | |
| SBK20 On 02/12/2019 Spot Bond | | | 100.00000 | | 0.00000 | 102.47065 | | 0.00 | 480,000,000 | 160,000,000 | |
| Total SBK20 SPOT | | | | | | | | 0.00 | 480,000,000 | 160,000,000 | |
| Total For SBK20 | | | | | | | | 0.00 | 480,000,000 | 160,000,000 | |
| SBK21 On 28/01/2020 Spot Bond | | | 100.00000 | | 0.00000 | 101.66036 | | 0.00 | 0 | 0 | |
| Total SBK21 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBK21 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.29987 | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 11.46000 | 101.56518 | 11.46000 | 101.53443 | | | 0.00 | 0 | 1,910,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 1,910,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 1,910,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.26238 | | | 0.00 | 0 | 2,250,000,000 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 2,250,000,000 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 2,250,000,000 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 13.11464 | 100.00000 | 13.08252 | | | 0.00 | 0 | 0 |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SBK25 On 25/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 104.54808 | | | 0.00 | 0 | 0 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | 0 |
| SBK26 On 25/04/2021 Spot Bond | | | 11.49500 | 104.64351 | 11.49500 | 104.61156 | | | 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 | | | 8.90000 | 101.61312 | 8.90000 | 101.58895 | | | 0.00 | 0 | 2,780,000,000 |
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 2,780,000,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 2,780,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 8.87000 | 102.35890 | 8.87000 | 102.33446 | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.53194 | | | 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 | | | 8.09000 | 102.67494 | 8.09000 | 102.65256 | | | 0.00 | 0 | 0 |
| Total SBS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS13 | | | | | | | | | 0.00 | 0 | 0 |
| SBS16 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.65942 | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.97456 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SBS19 On 23/06/2021 Spot Bond | | | 9.05500 | 104.03275 | 9.05500 | 104.00758 | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 10.02000 | 101.56877 | 10.02000 | 101.54180 | | | 0.00 | 0 | 0 |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | 0 |
| SBS21 On 15/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.80104 | | | 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 | | | | 100.00000 | 0.00000 | 101.38836 | | | 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 | | | 8.34000 | 101.92659 | 8.34000 | 101.90396 | | | 0.00 | 0 | 151,300,000 |
| Total SBS25 SPOT | | | | | | | | | 0.00 | 0 | 151,300,000 |
| Total For SBS25 | | | | | | | | | 0.00 | 0 | 151,300,000 |
| SBS27 On 20/02/2024 Spot Bond | | | 9.51000 | 106.78005 | 9.51000 | 106.75265 | | | 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 | | | 8.35500 | 101.14691 | 8.35500 | 101.12429 | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 10.20000 | 89.41065 | 10.20000 | 89.38648 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.44335 | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 10.22500 | 97.92252 | 10.22500 | 97.89584 | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.29465 | | | 0.00 | 0 | 0 |
| Total SBS32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS32 | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.37792 | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| SBS34 On 19/09/2024 Spot Bond | | | 10.18000 | 102.55972 | 10.18000 | 102.53206 | | | 0.00 | 0 | 1,450,000,000 |
| Total SBS34 SPOT | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| Total For SBS34 | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| SBS35 On 29/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.74078 | | | 0.00 | 125,000,000 | 125,000,000 |
| Total SBS35 SPOT | | | | | | | | | 0.00 | 125,000,000 | 125,000,000 |
| Total For SBS35 | | | | | | | | | 0.00 | 125,000,000 | 125,000,000 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.39820 | | | 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 | | | 8.60500 | 102.04929 | 8.60500 | 102.02554 | | | 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 | | | 9.85500 | 99.94253 | 9.85500 | 99.91597 | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | 0.00 | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.41000 | 99.37906 | 10.41000 | 99.35121 | | | 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 | | | 9.52500 | 97.93238 | 9.52500 | 97.90762 | | | 0.00 | 0 | 580,000,000 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.83658 | | | 0.00 | 12,000,000 | 1,003,000,000 |
| Total SBS40 SPOT | | | | | | | | | 0.00 | 12,000,000 | 1,003,000,000 |
| Total For SBS40 | | | | | | | | | 0.00 | 12,000,000 | 1,003,000,000 |
| SBS41 On 12/11/2022 Spot Bond | | | 9.33000 | 104.15764 | 9.33000 | 104.13182 | | | 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 | | | 9.89000 | 105.76009 | 9.89000 | 105.73235 | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 10.17000 | 105.69129 | 10.17000 | 105.66280 | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | 0.00 | 0 | 0 |
| SBS44 On 15/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.46146 | | | 0.00 | 0 | 0 |
| Total SBS44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS44 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SBS45 On 15/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.94901 | | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 9.32500 | 109.81533 | 9.32500 | 109.78769 | | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.84334 | | | | 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 | | | | 100.00000 | 0.00000 | 101.52900 | | | | 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 | | | | 100.00000 | 0.00000 | 101.57421 | | | | 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 | | | 9.26000 | 104.77503 | 9.26000 | 104.74884 | | | | 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 | | | 9.82000 | 103.98428 | 9.82000 | 103.95675 | | | | 0.00 | 0 | 0 |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS52 On 29/01/2030 Spot Bond | | | | 100.00000 | 0.00000 | 101.83861 | | | | 0.00 | 0 | 0 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS53 On 03/05/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.64669 | | | | 0.00 | 0 | 0 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS54 On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.54943 | | | | 0.00 | 0 | 0 |
| Total SBS54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS54 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS55 On 12/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.56916 | | | | 0.00 | 0 | 0 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS56 On 12/06/2022 Spot Bond | | | 9.29000 | 99.25363 | 9.29000 | 99.22901 | | | | 0.00 | 0 | 0 |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| SBS57 On 12/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.57535 | | | 0.00 | 0 | 0 |
| Total SBS57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS57 | | | | | | | | | 0.00 | 0 | 0 |
| SBS58 On 12/06/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.65300 | | | 0.00 | 0 | 0 |
| Total SBS58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS58 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 4.00000 | 270.50478 | 4.00000 | 270.46698 | | 1,200,000,000,000.00 | | 300,000,000 | 160,000,000 |
| Total SBSI11 SPOT | | | | | | | | 1,200,000,000,000.00 | | 300,000,000 | 160,000,000 |
| Total For SBSI11 | | | | | | | | 1,200,000,000,000.00 | | 300,000,000 | 160,000,000 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.02000 | 196.54430 | 4.02000 | 196.65236 | | | 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 | | | | 100.00000 | 0.00000 | 100.07647 | | | 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 | 85.65214 | 100.00000 | 85.45614 | | | 0.00 | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM10U | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2018 Spot Bond | | | 100.00000 | 58.64874 | 100.00000 | 58.50666 | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2018 Spot Bond | | | 100.00000 | 58.64874 | 100.00000 | 58.50666 | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2018 Spot Bond | | | 100.00000 | 58.64874 | 100.00000 | 58.50666 | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2018 Spot Bond | | | 100.00000 | 58.64874 | 100.00000 | 58.50666 | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.83184 | | | 0.00 | 0 | 0 |
| Total SGI004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI004 | | | | | | | | | 0.00 | 0 | 0 |
| SGI005 On 10/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.83196 | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SHI02 On 01/10/2021 Spot Bond | | | | 189.73595 | 0.00000 | 82.63494 | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | 0.00 | 0 | 0 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96547 | | | 0.00 | 0 | 607,600,000 |
| Total SHS06 SPOT | | | | | | | | | 0.00 | 0 | 607,600,000 |
| Total For SHS06 | | | | | | | | | 0.00 | 0 | 607,600,000 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 109.35600 | 10.00000 | 109.32700 | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SHS19 On 10/09/2017 Spot Bond | | | 9.07000 | 103.38444 | 9.07000 | 103.35917 | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.46357 | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.14388 | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.14859 | | | 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 | | | 9.65500 | 100.62789 | 9.65500 | 100.60197 | | | 0.00 | 0 | 0 |
| Total SHS25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS25 | | | | | | | | | 0.00 | 0 | 0 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.14859 | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | 0.00 | 0 | 0 |
| SHS28 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27224 | | | 0.00 | 0 | 0 |
| Total SHS28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS28 | | | | | | | | | 0.00 | 0 | 0 |
| SHS29L On 03/12/2018 Spot Bond | | | 100.00000 | 41.44699 | 100.00000 | 41.34658 | | | 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 | | | | 100.00000 | 0.00000 | 99.99978 | | | 0.00 | 0 | 400,000,000 |
| Total SHS30 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For SHS30 | | | | | | | | | 0.00 | 0 | 400,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SHS31 On 05/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.99980 | | | | 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 | | | 8.80000 | 103.26884 | 8.80000 | 103.24428 | | | | 0.00 | 0 | 0 |
| Total SLI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.34742 | | | | 0.00 | 0 | 0 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.28269 | | | | 0.00 | 0 | 0 |
| Total SLRA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.31704 | | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.33798 | | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.35157 | | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.44988 | | | | 0.00 | 0 | 0 |
| Total SLRC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.47853 | | | | 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 | | | 8.67000 | 102.39806 | 8.67000 | 102.37415 | | | | 0.00 | 0 | 3,770,000,000 |
| Total SNT01 SPOT | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| Total For SNT01 | | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| SNT02 On 12/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.82238 | | | | 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 | | | 10.76000 | 54.63518 | 10.76000 | 106.92274 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| SNT04 On 27/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.20221 | | | | 0.00 | 0 | 0 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA10 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.11562 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.18384 | | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA5 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.07703 | | | | 0.00 | 0 | 0 |
| Total SPDA5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA5 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.07536 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.06327 | | | | 0.00 | 330,000,000 | 110,000,000 |
| Total SPDA7 SPOT | | | | | | | | | | 0.00 | 330,000,000 | 110,000,000 |
| Total For SPDA7 | | | | | | | | | | 0.00 | 330,000,000 | 110,000,000 |
| SPDA8 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.09508 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA9 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.09681 | | | | 0.00 | 0 | 0 |
| Total SPDA9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA9 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG002 On 09/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.69023 | | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG003 On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.69452 | | | | 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 | | | | 100.00000 | 0.00000 | 102.12579 | | | | 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 | | | 9.45500 | 98.42046 | 9.45500 | 98.39563 | | | | 0.00 | 0 | 300,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 300,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| SSN00: On 31/03/2021 Spot Bond | | | 9.32500 | 93.80255 | 9.32500 | 93.77919 | | | | 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 | | | 9.32500 | 93.80255 | 9.32500 | 93.77919 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 15/09/2017 Spot Bond | | | 8.35000 | 102.46078 | 8.35000 | 102.43773 | | | | 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 | | | 3.96500 | 115.70328 | 3.96500 | 116.12829 | | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 10.28000 | 101.73145 | 10.28000 | 101.70359 | | | | 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 | | | 11.26000 | 73.06097 | 11.26000 | 73.03923 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.87745 | | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.86931 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22647 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.81692 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.39567 | | | | 0.00 | 300,000,000 | 80,000,000 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 80,000,000 |
| Total For SSN033 | | | | | | | | | | 0.00 | 300,000,000 | 80,000,000 |
| SSN03: On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.85320 | | | | 0.00 | 240,000,000 | 80,000,000 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 240,000,000 | 80,000,000 |
| Total For SSN034 | | | | | | | | | | 0.00 | 240,000,000 | 80,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN03: On 17/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.26859 | | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 18/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.38958 | | | | 0.00 | 0 | 0 |
| Total SSN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN036 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 01/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.92890 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 26/01/2021 Spot Bond | | | 9.55000 | 104.23637 | 9.55000 | 104.20950 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 11/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.81079 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | 9.56000 | 103.30915 | 9.56000 | 103.28280 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 03/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 96.42600 | | | | 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 | | | 3.98000 | 101.25429 | 3.98000 | 101.24472 | | | | 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 | | | | 100.00000 | 0.00000 | 101.47287 | | | | 0.00 | 0 | 0 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 14/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.17144 | | | | 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 | | | | 100.00000 | 0.00000 | 101.72316 | | | | 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 | | | | 100.00000 | 0.00000 | 99.99977 | | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN048 On 21/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.31510 | | | 0.00 | 0 | 0 |
| Total SSN048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN048 | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.73000 | 98.28708 | 9.73000 | 98.26157 | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | 0.00 | 0 | 0 |
| T12A10 On 21/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.06940 | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.68896 | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | 0.00 | 0 | 0 |
| T12A12 On 21/08/2019 Spot Bond | | | 9.30500 | 100.59753 | 9.30500 | 102.80233 | | | 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 | | | | 100.00000 | 0.00000 | 101.31693 | | | 0.00 | 0 | 0 |
| Total T13A10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A10 | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.10920 | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 9.20500 | 103.92526 | 9.20500 | 107.10499 | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | 0.00 | 0 | 0 |
| T13A13 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.02438 | | | 0.00 | 0 | 0 |
| Total T13A13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A13 | | | | | | | | | 0.00 | 0 | 0 |
| T13A14 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.31693 | | | 0.00 | 0 | 0 |
| Total T13A14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A14 | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.10685 | | | 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 | | | 9.30500 | 106.49619 | 9.30500 | 106.46943 | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| T13A18 On 25/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.09324 | | | | 0.00 | 0 | 0 |
| Total T13A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A18 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A19 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81285 | | | | 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 | | | 9.25500 | 104.07390 | 9.25500 | 104.87647 | | | | 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 | | | | 100.00000 | 0.00000 | 101.08722 | | | | 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 | | | | 100.00000 | 0.00000 | 101.11088 | | | | 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 | 101.10609 | 9.15000 | 101.08138 | | | | 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 | | | | 100.00000 | 0.00000 | 100.77748 | | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.03095 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS135 On 06/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.97781 | | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.97721 | | | | 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 | | | | 100.00000 | 0.00000 | 101.16345 | | | | 0.00 | 0 | 0 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS141 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.63275 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TFS142 On 28/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.68823 | | | | 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 | | | | 100.00000 | 0.00000 | 101.11603 | | | | 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 | | | | 100.00000 | 0.00000 | 100.35123 | | | | 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 | | | | 100.00000 | 0.00000 | 100.36159 | | | | 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 | | | | 100.00000 | 0.00000 | 101.06847 | | | | 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 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.93557 | | | | 0.00 | 0 | 0 |
| Total TH10A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A3 On 18/07/2017 Spot Bond | | | 7.83000 | 103.64819 | 7.83000 | 103.62602 | | | | 0.00 | 0 | 0 |
| Total TH10A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A4 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 |
| TH10A5 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.90820 | | | | 0.00 | 0 | 0 |
| Total TH10A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A6 On 18/07/2017 Spot Bond | | | 7.39000 | 99.75763 | 7.39000 | 103.42278 | | | | 0.00 | 0 | 0 |
| Total TH10A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH10A1 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.89967 | | | | 0.00 | 0 | 0 |
| Total TH10A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A2 On 18/07/2017 Spot Bond | | | 7.16000 | 99.76516 | 7.16000 | 103.31653 | | | | 0.00 | 0 | 0 |
| Total TH10A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B1 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.00404 | | | | 0.00 | 0 | 0 |
| Total TH10B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10B2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.99552 | | | | 0.00 | 0 | 0 |
| Total TH10B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C1 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.19997 | | | | 0.00 | 0 | 0 |
| Total TH10C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10C2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.17229 | | | | 0.00 | 0 | 0 |
| Total TH10C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D1 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.00856 | | | | 0.00 | 0 | 0 |
| Total TH10D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10D2 On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.91286 | | | | 0.00 | 0 | 0 |
| Total TH10D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A1 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.84427 | | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.91244 | | | | 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 | 104.06980 | 8.73000 | 104.04524 | | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.69073 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH11Aε On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.08610 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Aε On 18/07/2018 Spot Bond | | | 9.05000 | 100.94772 | 9.05000 | 102.97656 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A7 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.66809 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11Aε On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.08610 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.25293 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.98486 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.97634 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.19569 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.18717 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.11265 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.85964 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 102.86815 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| TH11D On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.82561 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.03819 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08728 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | 9.25500 | 102.11206 | 9.25500 | 103.21345 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.06940 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11111 | | | | 0.00 | 360,000,000 | 90,000,000 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 360,000,000 | 90,000,000 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 360,000,000 | 90,000,000 |
| TH12A On 21/08/2019 Spot Bond | | | 9.16500 | 101.98312 | 9.16500 | 101.95788 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.06344 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11111 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | 9.27500 | 101.25627 | 9.27500 | 101.23091 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.16470 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.16470 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH12B: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.16470 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.16470 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.25990 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.25990 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.25990 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.25871 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.64566 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.64566 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.75529 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.63855 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.04199 | | | | 0.00 | 0 | 0 |
| Total TH13A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.06822 | | | | 0.00 | 0 | 0 |
| Total TH13A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| TH13A On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.51783 | | | | 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 | | | 9.40500 | 103.22957 | 9.40500 | 103.20337 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.04318 | | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.17599 | | | | 0.00 | 0 | 0 |
| Total TH13A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.49744 | | | | 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 | | | 9.29500 | 103.27152 | 9.29500 | 104.43563 | | | | 0.00 | 0 | 8,000,000,000 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| TH13A On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.02438 | | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.16459 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.16578 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.17154 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.14803 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.16102 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.24786 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.25737 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.23029 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.25376 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.31324 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.63941 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.63941 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.63936 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.62191 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.66309 | | | | 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 | | | | 100.00000 | 0.00000 | 100.94433 | | | | 0.00 | 0 | 0 |
| Total TH14A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75338 | | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|---------------|
| TH14A On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.12753 | | | | 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 | | | 9.29500 | 104.07439 | 9.29500 | 104.04871 | | | | 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 | | | | 100.00000 | 0.00000 | 100.99185 | | | | 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 | | | | 100.00000 | 0.00000 | 101.08722 | | | | 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 | | | | 100.00000 | 0.00000 | 101.11801 | | | | 0.00 | 2,000,000,000 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 2,000,000,000 | 0 |
| TH14A On 21/11/2021 Spot Bond | | | 9.24500 | 101.13478 | 9.24500 | 101.49501 | | | | 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 | | | | 100.00000 | 0.00000 | 101.00625 | | | | 0.00 | 0 | 0 |
| Total TH14A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.20007 | | | | 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 | | | | 100.00000 | 0.00000 | 101.16440 | | | | 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 | | | | 100.00000 | 0.00000 | 101.15013 | | | | 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 | | | | 100.00000 | 0.00000 | 101.25949 | | | | 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 | | | | 100.00000 | 0.00000 | 101.23573 | | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH14C: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.22147 | | | | 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 | | | | 100.00000 | 0.00000 | 101.61518 | | | | 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 | | | | 100.00000 | 0.00000 | 101.59032 | | | | 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 | | | | 100.00000 | 0.00000 | 101.55599 | | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A11: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.84286 | | | | 0.00 | 0 | 0 |
| Total TH9A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A12: On 18/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.30346 | | | | 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 | 7.01597 | 101.06155 | 6.99863 | | | | 0.00 | 0 | 0 |
| Total THE8A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8B: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8C: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | | 0.00 | 0 | 0 |
| THE8D: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| THE9A: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total 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 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.06153 | | | | 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 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.69473 | | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.93404 | | | | 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 | | | 9.32500 | 94.68077 | 9.32500 | 94.61904 | | | | 0.00 | 0 | 2,000,000,000 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| TL20/R: On 22/02/2020 Spot Bond | | | 100.00000 | 22.89357 | 100.00000 | 22.85013 | | | | 0.00 | 0 | 0 |
| TL20/R: On 25/11/2020 Spot Bond | | | 10.00000 | 109.35600 | 10.00000 | 109.32700 | | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| TL21U On 09/12/2021 Spot Bond | | | 100.00000 | 12.17177 | 100.00000 | 12.13378 | | | | 0.00 | 0 | 0 |
| Total TL21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL21U | | | | | | | | | | 0.00 | 0 | 0 |
| TLC01 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.39141 | | | | 0.00 | 0 | 0 |
| Total TLC01 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 TLC01 | | | | | | | | | 0.00 | 0 | 0 |
| TLC02 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.29832 | | | 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 | | | 8.18000 | 101.64099 | 8.18000 | 101.61887 | | | 0.00 | 0 | 1,800,000,000 |
| Total TN17 SPOT | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| Total For TN17 | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| TN17/R On 14/11/2017 Spot Bond | | | 100.00000 | 76.99219 | 100.00000 | 76.83728 | | | 0.00 | 0 | 0 |
| Total TN17/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN17/R203 | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 9.03500 | 107.13147 | 9.03500 | 107.10575 | | | 0.00 | 0 | 47,134,330,000 |
| Total TN20 SPOT | | | | | | | | | 0.00 | 0 | 47,134,330,000 |
| Total For TN20 | | | | | | | | | 0.00 | 0 | 47,134,330,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 20.09948 | 100.00000 | 20.05523 | | | 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 | 10.52883 | 100.00000 | 10.50305 | | | 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 | | | 9.68000 | 106.97461 | 9.68000 | 106.94713 | | | 0.00 | 0 | 4,273,600,000 |
| Total TN23 SPOT | | | | | | | | | 0.00 | 0 | 4,273,600,000 |
| Total For TN23 | | | | | | | | | 0.00 | 0 | 4,273,600,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 12.87811 | 100.00000 | 12.84976 | | | 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 | | | 10.62000 | 97.57756 | 10.62000 | 97.54968 | | 269,748,000,000.00 | | 25,400,000 | 15,492,700,000 |
| Total TN25 SPOT | | | | | | | | 269,748,000,000.00 | | 25,400,000 | 15,492,700,000 |
| Total For TN25 | | | | | | | | 269,748,000,000.00 | | 25,400,000 | 15,492,700,000 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 13.03728 | 100.00000 | 13.00811 | | | 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 | | | 10.68000 | 90.26558 | 10.68000 | 90.24007 | | 2,136,000,000,000.00 | | 200,000,000 | 1,220,000,000 |
| Total TN27 SPOT | | | | | | | | 2,136,000,000,000.00 | | 200,000,000 | 1,220,000,000 |
| Total For TN27 | | | | | | | | 2,136,000,000,000.00 | | 200,000,000 | 1,220,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.02311 | 100.00000 | 10.00105 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 11.41000 | 96.34411 | 11.41000 | 96.31490 | | | 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 | 122.70453 | 8.00000 | 122.67824 | | | 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 | | | 11.94500 | 93.21492 | 11.94500 | 93.18538 | | | 0.00 | 0 | 2,800,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 2,800,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 2,800,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 102.54959 | 10.75000 | 102.52026 | | | 0.00 | 0 | 0 |
| Total TN40/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN40/R214 | | | | | | | | | 0.00 | 0 | 0 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.11056 | | | 0.00 | 0 | 0 |
| Total TNF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TNF18 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ1 On 15/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.45818 | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ2 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25110 | | | 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 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.66516 | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ7 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.26471 | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TORQ7 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.29237 | | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ8 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33384 | | | | 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 | 109.35600 | 10.00000 | 109.32700 | | | | 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 | | | | 100.00000 | 0.00000 | 99.99998 | | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.74358 | | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 30/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.15040 | | | | 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 | | | 9.25500 | 101.65365 | 9.25500 | 101.62867 | | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 100.16075 | 10.00000 | 100.13394 | | | | 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 | 100.15674 | 9.75000 | 100.13060 | | | | 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 | 10.15612 | 100.00000 | 10.12994 | | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.50703 | | | | 0.00 | 0 | 0 |
| Total TRA2A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.53011 | | | | 0.00 | 0 | 0 |
| Total TRA2A2 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 TRA2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | 9.55500 | 100.89993 | 9.55500 | 100.87420 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.50760 | | | | 0.00 | 0 | 0 |
| Total TRA2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.53011 | | | | 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 | | | 9.35500 | 101.48905 | 9.35500 | 101.51177 | | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.56677 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.58086 | | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.63996 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.66244 | | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80811 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80811 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2: On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.53943 | | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4: On 14/06/2019 Spot Bond | | | 100.00000 | 28.87979 | 100.00000 | 28.80983 | | | | 0.00 | 0 | 0 |
| Total TRAA4U 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 TRAA4U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.53590 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2 On 14/06/2019 Spot Bond | | | 100.00000 | 29.12987 | 100.00000 | 29.05931 | | | | 0.00 | 0 | 0 |
| Total TRAB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.53873 | | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2019 Spot Bond | | | 100.00000 | 29.33827 | 100.00000 | 29.26720 | | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.24544 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2019 Spot Bond | | | 100.00000 | 31.88076 | 100.00000 | 31.80352 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.35267 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE2 On 14/06/2019 Spot Bond | | | 100.00000 | 34.67332 | 100.00000 | 34.58932 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01 On 31/07/2019 Spot Bond | | | 100.00000 | 25.32177 | 100.00000 | 25.26042 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03 On 31/10/2020 Spot Bond | | | 100.00000 | 6.46764 | 100.00000 | 6.45197 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP21 On 06/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.97771 | | | | 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 | | | | 100.00000 | 0.00000 | 99.66574 | | | | 0.00 | 0 | 0 |
| Total TSP217 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 TSP217 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP217 On 03/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.35628 | | | | 0.00 | 0 | 0 |
| Total TSP218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP218 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP218 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.05112 | | | | 0.00 | 0 | 0 |
| Total TSP219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP219 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP219 On 26/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.58101 | | | | 0.00 | 0 | 0 |
| Total TSP220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP220 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP220 On 26/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 93.64844 | | | | 0.00 | 0 | 0 |
| Total TSP221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP221 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP221 On 10/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 93.33765 | | | | 0.00 | 0 | 0 |
| Total TSP222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP222 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP222 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.98423 | | | | 0.00 | 0 | 0 |
| Total TSP223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP223 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP223 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 93.05459 | | | | 0.00 | 0 | 0 |
| Total TSP224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP224 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP224 On 07/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 96.68792 | | | | 0.00 | 0 | 0 |
| Total TSP225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP225 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP225 On 07/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 92.81535 | | | | 0.00 | 0 | 0 |
| Total TSP226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP226 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP226 On 21/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 92.53967 | | | | 0.00 | 0 | 0 |
| Total TSP227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP227 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 25.38837 | 100.00000 | 25.32687 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF01 On 26/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.04208 | | | | 0.00 | 0 | 0 |
| Total TUHF01 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 TUHF01 | | | | | | | | | 0.00 | 0 | 0 |
| TWC22 On 07/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.91606 | | | 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 | | | | 100.00000 | 0.00000 | 101.80381 | | | 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 | | | | 100.00000 | 0.00000 | 101.78689 | | | 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 | | | | 100.00000 | 0.00000 | 101.65603 | | | 0.00 | 0 | 0 |
| Total TWC232 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC232 | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.61137 | | | 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 | | | | 101.84763 | 0.00000 | 101.54692 | | | 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 | | | | 100.00000 | 0.00000 | 101.22464 | | | 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 | | | | 100.00000 | 0.00000 | 101.09433 | | | 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 | | | | 100.00000 | 0.00000 | 101.05276 | | | 0.00 | 0 | 0 |
| Total TWC237 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC237 | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70819 | | | 0.00 | 0 | 0 |
| Total TWC238 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC238 | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 28/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.79200 | | | 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 | | | 9.35500 | 107.72371 | 9.35500 | 107.69694 | | | 0.00 | 0 | 0 |
| Total UG21 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 UG21 | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 10.75000 | 106.73276 | 10.75000 | 106.70239 | | | 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 | 9.43836 | 100.00000 | 9.41524 | | | 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 | 9.33882 | 100.00000 | 9.31595 | | | 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 | 9.52714 | 100.00000 | 9.50381 | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 9.80107 | 100.00000 | 9.77707 | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.54569 | 100.00000 | 10.51987 | | | 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 | 10.52384 | 100.00000 | 10.49807 | | | 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 | 10.66993 | 100.00000 | 10.64380 | | | 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 | 0.11962 | 100.00000 | 0.11932 | | | 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 | 9.63474 | 100.00000 | 9.59882 | | | 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 | 9.23424 | 100.00000 | 9.21162 | | | 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 | 9.23904 | 100.00000 | 9.21641 | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VJB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.29539 | 100.00000 | 9.27263 | | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 9.54925 | 100.00000 | 9.52586 | | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.28182 | 100.00000 | 10.25665 | | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 8.30475 | 100.00000 | 8.28442 | | | | 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 | 10.46700 | 100.00000 | 10.44136 | | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.11962 | 100.00000 | 0.11932 | | | | 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 | 9.45012 | 100.00000 | 9.41488 | | | | 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 | | | | 100.00000 | 0.00000 | 102.75979 | | | | 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 | | | | 100.00000 | 0.00000 | 100.12847 | | | | 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 | 56.21249 | 100.00000 | 56.07632 | | | | 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 | | | | 100.00000 | 0.00000 | 100.44450 | | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE06 On 08/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40740 | | | | 0.00 | 0 | 0 |
| Total VKE06 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 VKE06 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.67137 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.14634 | | | | 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 | | | | 100.00000 | 0.00000 | 99.88440 | | | | 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 | | | | 100.00000 | 0.00000 | 99.88224 | | | | 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 | 8.89805 | 100.00000 | 8.87625 | | | | 0.00 | 0 | 0 |
| Total VPA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA02L On 20/04/2023 Spot Bond | | | 100.00000 | 8.96780 | 100.00000 | 8.94585 | | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 10.77684 | 100.00000 | 10.75045 | | | | 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 | 5.61044 | 100.00000 | 5.59670 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.33604 | 100.00000 | 10.31073 | | | | 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 | 10.33972 | 100.00000 | 10.31440 | | | | 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 | 10.34239 | 100.00000 | 10.31707 | | | | 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 | 0.11962 | 100.00000 | 0.11932 | | | | 0.00 | 0 | 0 |
| Total VPA08U 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 VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 9.36235 | 100.00000 | 9.32744 | | | | 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 | 8.69393 | 100.00000 | 8.67264 | | | | 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 | 8.86803 | 100.00000 | 8.84631 | | | | 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 | 11.00883 | 100.00000 | 10.98186 | | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 5.35862 | 100.00000 | 5.34549 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 10.01193 | 100.00000 | 9.98740 | | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 20/07/2024 Spot Bond | | | 100.00000 | 10.09376 | 100.00000 | 10.06903 | | | | 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 | 10.09315 | 100.00000 | 10.06844 | | | | 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 | 0.11962 | 100.00000 | 0.11932 | | | | 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 | 9.13647 | 100.00000 | 9.10240 | | | | 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 | 0.00198 | 100.00000 | 0.00197 | | | | 0.00 | 0 | 0 |
| Total WRS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS1U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 23.39099 | 100.00000 | 23.33432 | | | | 0.00 | 0 | 0 |
| Total WRS2U 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 WRS2U | | | | | | | | | 0.00 | 0 | 0 |
| WS05 On 01/08/2018 Spot Bond | | | 3.13000 | 254.06129 | 3.13000 | 254.03149 | | | 4,966,371,000,000.00 | 1,586,700,000 | 1,586,700,000 |
| Total WS05 SPOT | | | | | | | | | 4,966,371,000,000.00 | 1,586,700,000 | 1,586,700,000 |
| Total For WS05 | | | | | | | | | 4,966,371,000,000.00 | 1,586,700,000 | 1,586,700,000 |
| WSP3 On 28/05/2019 Spot Bond | | | 8.11000 | 102.47293 | 8.11000 | 102.45080 | | | 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 | | | 8.29500 | 102.71999 | 8.29500 | 102.69731 | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 8.50500 | 102.55035 | 8.50500 | 102.52715 | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 13.67700 | 100.00000 | 13.64690 | | | 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 | | | 7.49500 | 84.84410 | 7.49500 | 84.82713 | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 1.13e+0179,910,090,418,544 | 914,824,308,853 | 914,824,308,853 |
| Total for SPOT : | | | | | | | | | 1.13e+017 | 910,090,418,544 | 914,824,308,853 |
| Total Futures | | | | | | | | | 1.13e+017 | 910,090,425,043 | 914,825,183,217 |
| Total Options | | | | | | | | | 0.00 | 0 | 44,365 |
| Grand Total: | | | | | | | | | 1.13e+017 | 910,090,425,043 | 914,825,227,582 |