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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2017

| 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 02/11/2017 Bond Future | | | 10.72235 | 76.76301 | 10.74592 | 76.61842 | | | 0.00 | 0 | 9,466 |
| ES33 On 01/02/2018 Bond Future | | | 10.82593 | 78.17535 | 10.85041 | 78.02763 | | | 0.00 | 0 | 0 |
| ES33 On 03/05/2018 Bond Future | | | 10.92708 | 75.84065 | 10.95232 | 75.69074 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 9,466 |
| 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 | | | 467.20000 | 0.46720 | 322,610 | | 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 | | | 405.42000 | 0.40542 | 260,830 | | 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 | | | 529.06000 | 0.52906 | 384,470 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.00 | Call | | | 893.37000 | 0.89337 | 1,041,090 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.00 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.01 | Call | | | 952.52000 | 0.95252 | 1,100,240 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.01 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 10.99 | Call | | | 834.14000 | 0.83414 | 981,860 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 10.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/05/2018 Bond Future | 11.20 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 03/05/2018 | Bond Future | 11.21 | Call | | | 1,505.22000 | 1.50522 | 1,655,130 | | 0.00 | 0 | 0 |
| ES33 | On | 03/05/2018 | Bond Future | 11.21 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/05/2018 | Bond Future | 11.22 | Call | | | 1,562.72000 | 1.56272 | 1,712,630 | | 0.00 | 0 | 0 |
| ES33 | On | 03/05/2018 | Bond Future | 11.22 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/05/2018 | Bond Future | 11.20 | Call | | | 1,447.65000 | 1.44765 | 1,597,560 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 9,466 |
| ES42 | On | 02/11/2017 | Bond Future | | | 10.97739 | 79.38018 | 10.99604 | 79.25128 | | | 0.00 | 0 | 7,957 |
| ES42 | On | 01/02/2018 | Bond Future | | | 11.07777 | 80.84058 | 11.09716 | 80.70868 | | | 0.00 | 0 | 0 |
| ES42 | On | 03/05/2018 | Bond Future | | | 11.18078 | 78.08572 | 11.20077 | 77.95199 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 7,957 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 7,957 |
| I2025 | On | 02/11/2017 | Bond Future | | | 129.54802 | 129.54802 | 129.57486 | 129.57486 | | | 0.00 | 0 | 2,291 |
| I2025 | On | 01/02/2018 | Bond Future | | | 130.63994 | 130.63994 | 130.66647 | 130.66647 | | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | | | 133.12873 | 133.12873 | 133.15779 | 133.15779 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 2,291 |
| 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 | | | 3,395.14000 | 3.39514 | 3,421,980 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Put | | | 3,405.14000 | 3.40514 | 3,431,980 | | 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 | | | 3,385.14000 | 3.38514 | 3,411,980 | | 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 | | | 3,223.53000 | 3.22353 | 3,250,060 | | 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 | | | 3,233.53000 | 3.23353 | 3,260,060 | | 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 | | | 3,213.53000 | 3.21353 | 3,240,060 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.22 | Put | | | 62.21000 | 0.06221 | 91,270 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.20 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.20 | Put | | | 42.21000 | 0.04221 | 71,270 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.21 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.21 | Put | | | 52.21000 | 0.05221 | 81,270 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.22 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 2,291 |
| I2029 | On | 02/11/2017 | Bond Future | | | 99.90252 | 99.90252 | 99.92305 | 99.92305 | | | 0.00 | 0 | 1,370 |
| I2029 | On | 01/02/2018 | Bond Future | | | 101.77618 | 101.77618 | 101.79650 | 101.79650 | | | 0.00 | 0 | 0 |
| I2029 | On | 03/05/2018 | Bond Future | | | 102.69797 | 102.69797 | 102.72031 | 102.72031 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 1,370 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 1,370 |
| I2033 | On | 02/11/2017 | Bond Future | | | 104.01011 | 104.01011 | 104.03075 | 104.03075 | | | 0.00 | 0 | 5,174 |
| I2033 | On | 01/02/2018 | Bond Future | | | 105.96081 | 105.96081 | 105.98118 | 105.98118 | | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | | | 106.89262 | 106.89262 | 106.91505 | 106.91505 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 5,174 |
| 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 | | | 6,039.25000 | 6.03925 | 6,059,890 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Put | | | 6,049.25000 | 6.04925 | 6,069,890 | | 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 | | | 6,059.25000 | 6.05925 | 6,079,890 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.66 | Put | | | 3,678.82000 | 3.67882 | 3,699,190 | | 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 | | | 3,658.82000 | 3.65882 | 3,679,190 | | 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 | | | 3,668.82000 | 3.66882 | 3,689,190 | | 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 | 03/05/2018 | Bond Future | 107.70 | Put | | | 784.95000 | 0.78495 | 807,380 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.71 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.71 | Put | | | 794.95000 | 0.79495 | 817,380 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.69 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.69 | Put | | | 774.95000 | 0.77495 | 797,380 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.70 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 5,174 |
| I2038 | On | 02/11/2017 | Bond Future | | | 128.51574 | 128.51574 | 128.54242 | 128.54242 | | | 0.00 | 0 | 19,544 |
| I2038 | On | 01/02/2018 | Bond Future | | | 129.42114 | 129.42114 | 129.44752 | 129.44752 | | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | | | 131.88671 | 131.88671 | 131.91553 | 131.91553 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 19,544 |
| 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 | | | 8,267.58000 | 8.26758 | 8,294,260 | | 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 | | | 8,277.58000 | 8.27758 | 8,304,260 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Put | | | 8,257.58000 | 8.25758 | 8,284,260 | | 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 | | | 7,492.48000 | 7.49248 | 7,518,860 | | 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 | | | 7,502.48000 | 7.50248 | 7,528,860 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| I2038 | On | 01/02/2018 | Bond Future | 136.93 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 01/02/2018 | Bond Future | 136.93 | Put | | | 7,482.48000 | 7.48248 | 7,508,860 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.27 | Put | | | 354.47000 | 0.35447 | 383,290 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.28 | Put | | | 364.47000 | 0.36447 | 393,290 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.29 | Put | | | 374.47000 | 0.37447 | 403,290 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.27 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 19,544 |
| I2046 | On | 02/11/2017 | Bond Future | | | 123.51862 | 123.51862 | 123.54346 | 123.54346 | | | 0.00 | 0 | 21,292 |
| I2046 | On | 01/02/2018 | Bond Future | | | 125.83517 | 125.83517 | 125.85970 | 125.85970 | | | 0.00 | 0 | 0 |
| I2046 | On | 03/05/2018 | Bond Future | | | 126.63422 | 126.63422 | 126.66126 | 126.66126 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 21,292 |
| 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 | | | 12,766.54000 | 12.76654 | 12,791,380 | | 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 | | | 12,776.54000 | 12.77654 | 12,801,380 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.30 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.30 | Put | | | 12,756.54000 | 12.75654 | 12,781,380 | | 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 | | | 7,040.30000 | 7.04030 | 7,064,830 | | 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 | | | 7,050.30000 | 7.05030 | 7,074,830 | | 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 | | | 7,060.30000 | 7.06030 | 7,084,830 | | 0.00 | 0 | 0 |
| I2046 | On | 03/05/2018 | Bond Future | 127.94 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/05/2018 | Bond Future | 127.94 | Put | | | 1,278.74000 | 1.27874 | 1,305,780 | | 0.00 | 0 | 0 |
| I2046 | On | 03/05/2018 | Bond Future | 127.95 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/05/2018 | Bond Future | 127.95 | Put | | | 1,288.74000 | 1.28874 | 1,315,780 | | 0.00 | 0 | 0 |
| I2046 | On | 03/05/2018 | Bond Future | 127.93 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/05/2018 | Bond Future | 127.93 | Put | | | 1,268.74000 | 1.26874 | 1,295,780 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 21,292 |
| I2050 | On | 02/11/2017 | Bond Future | | | 131.91886 | 131.91886 | 131.79855 | 131.79855 | | | 26,911,447.44 | 204 | 22,382 |
| I2050 | On | 01/02/2018 | Bond Future | | | 132.71950 | 132.71950 | 132.59629 | 132.59629 | | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | | | 135.24795 | 135.24795 | 135.12428 | 135.12428 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 26,911,447.44 | 204 | 22,382 |
| 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 | | | 12,861.45000 | 12.86145 | 12,741,140 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| I2050 | On | 02/11/2017 | 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 | | | 12,871.45000 | 12.87145 | 12,751,140 | | 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 | | | 12,851.45000 | 12.85145 | 12,731,140 | | 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 | | | 7,643.71000 | 7.64371 | 7,520,500 | | 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 | | | 7,653.71000 | 7.65371 | 7,530,500 | | 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 | | | 7,633.71000 | 7.63371 | 7,510,500 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.62 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.62 | Put | | | 495.72000 | 0.49572 | 372,050 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.63 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.63 | Put | | | 505.72000 | 0.50572 | 382,050 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.61 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.61 | Put | | | 485.72000 | 0.48572 | 362,050 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 26,911,447.44 | 204 | 22,382 |
| R186 | On | 02/11/2017 | Bond Future | | | 8.45102 | 116.81657 | 8.47807 | 116.63293 | | 7.44 | 304,774,431.13 | 2,609 | 168,248 |
| R186 | On | 01/02/2018 | Bond Future | | | 8.49318 | 113.66586 | 8.52151 | 113.47803 | | 7.13 | 0.00 | 0 | 198 |
| R186 | On | 03/05/2018 | Bond Future | | | 8.53484 | 115.78393 | 8.56428 | 115.59343 | | 7.21 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 304,774,431.13 | 2,609 | 168,446 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Call | | | 3,155.90000 | 3.15590 | 3,322,680 | 7.66 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Put | | | 407.70000 | 0.40770 | 390,840 | 7.66 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Call | | | 3,208.37000 | 3.20837 | 3,375,780 | 7.66 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Put | | | 394.57000 | 0.39457 | 378,340 | 7.66 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Call | | | 3,103.88000 | 3.10388 | 3,270,000 | 7.65 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Put | | | 421.33000 | 0.42133 | 403,810 | 7.65 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.75 | Call | | | 2,457.49000 | 2.45749 | 2,613,420 | 7.58 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.75 | Put | | | 633.21000 | 0.63321 | 605,500 | 7.58 | 0.00 | 0 | 3,750 |
| R186 | On | 02/11/2017 | Bond Future | 9.00 | Call | | | 3,748.07000 | 3.74807 | 3,920,870 | 7.72 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 9.00 | Put | | | 281.10000 | 0.28110 | 270,260 | 7.72 | 0.00 | 0 | 5,000 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Call | | | 3,920.28000 | 3.92028 | 4,015,450 | 7.40 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Put | | | 1,001.33000 | 1.00133 | 908,670 | 7.40 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Call | | | 3,966.47000 | 3.96647 | 4,062,640 | 7.41 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Put | | | 983.58000 | 0.98358 | 891,920 | 7.41 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Call | | | 3,874.31000 | 3.87431 | 3,968,470 | 7.40 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Put | | | 1,019.34000 | 1.01934 | 925,670 | 7.40 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.75 | Call | | | 2,965.14000 | 2.96514 | 3,035,100 | 7.27 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.75 | Put | | | 1,465.30000 | 1.46530 | 1,347,430 | 7.27 | 0.00 | 0 | 820 |

| 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 | 01/02/2018 | Bond Future | 9.25 | Call | | | 5,282.80000 | 5.28280 | 5,404,810 | 7.56 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 9.25 | Put | | | 592.40000 | 0.59240 | 526,580 | 7.56 | 0.00 | 0 | 820 |
| R186 | On | 01/02/2018 | Bond Future | 8.50 | Put | | | 2,190.48000 | 2.19048 | 2,035,670 | 7.13 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.50 | Call | | | 2,047.91000 | 2.04791 | 2,080,930 | 7.13 | 0.00 | 0 | 1,460 |
| R186 | On | 01/02/2018 | Bond Future | 7.75 | Put | | | 5,696.44000 | 5.69644 | 5,497,580 | 6.84 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 7.75 | Call | | | 429.64000 | 0.42964 | 418,610 | 6.84 | 0.00 | 0 | 1,460 |
| R186 | On | 01/02/2018 | Bond Future | 9.00 | Call | | | 4,059.22000 | 4.05922 | 4,157,640 | 7.42 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 9.00 | Put | | | 948.62000 | 0.94862 | 859,210 | 7.42 | 0.00 | 0 | 6,200 |
| R186 | On | 03/05/2018 | Bond Future | 8.91 | Put | | | 1,770.59000 | 1.77059 | 1,718,020 | 7.44 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.92 | Call | | | 4,016.52000 | 4.01652 | 4,155,050 | 7.45 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.92 | Put | | | 1,748.21000 | 1.74821 | 1,696,240 | 7.45 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.93 | Call | | | 4,057.61000 | 4.05761 | 4,196,720 | 7.45 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.93 | Put | | | 1,726.41000 | 1.72641 | 1,675,020 | 7.45 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.91 | Call | | | 3,975.97000 | 3.97597 | 4,113,900 | 7.44 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 19,510 |
| Total For R186 | | | | | | | | | | | | 304,774,431.13 | 2,609 | 187,956 |
| R197 | On | 02/11/2017 | Bond Future | | | 301.36335 | 301.36335 | 300.78711 | 300.78711 | | | 0.00 | 0 | 2,350 |
| R197 | On | 01/02/2018 | Bond Future | | | 300.04127 | 300.04127 | 299.45259 | 299.45259 | | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | | | 305.75728 | 305.75728 | 305.16189 | 305.16189 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,350 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Put | | | 4,372.89000 | 4.37289 | 3,796,650 | | 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 | | | 4,382.89000 | 4.38289 | 3,806,650 | | 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 | | | 4,362.89000 | 4.36289 | 3,786,650 | | 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 | | | 2,207.41000 | 2.20741 | 1,618,730 | | 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 | | | 2,217.41000 | 2.21741 | 1,628,730 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.68 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.68 | Put | | | 2,227.41000 | 2.22741 | 1,638,730 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.46 | Call | | | 701.89000 | 0.70189 | 1,297,280 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.46 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.44 | Call | | | 721.89000 | 0.72189 | 1,317,280 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.45 | Call | | | 711.89000 | 0.71189 | 1,307,280 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,350 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R202 | On | 02/11/2017 | Bond Future | | | 240.56549 | 240.56549 | 240.61408 | 240.61408 | | | 30,070,686.25 | 125 | 28,647 |
| R202 | On | 01/02/2018 | Bond Future | | | 241.37290 | 241.37290 | 241.42090 | 241.42090 | | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | | | 245.97133 | 245.97133 | 246.02398 | 246.02398 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 30,070,686.25 | 125 | 28,647 |
| R202 | On | 02/11/2017 | Bond Future | 253.90 | Put | | | 13,285.92000 | 13.28592 | 13,334,510 | | 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 | | | 13,295.92000 | 13.29592 | 13,344,510 | | 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 | | | 13,275.92000 | 13.27592 | 13,324,510 | | 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 | 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 | | | 7,649.10000 | 7.64910 | 7,697,100 | | 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 | | | 7,659.10000 | 7.65910 | 7,707,100 | | 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 | | | 7,639.10000 | 7.63910 | 7,687,100 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.48 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.48 | Put | | | 1,456.02000 | 1.45602 | 1,508,670 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.49 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.49 | Put | | | 1,466.02000 | 1.46602 | 1,518,670 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.47 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.47 | Put | | | 1,446.02000 | 1.44602 | 1,498,670 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 30,070,686.25 | 125 | 28,647 |
| R2023 | On | 02/11/2017 | Bond Future | | | 7.73393 | 101.50752 | 7.73984 | 101.48215 | | 4.15 | 0.00 | 0 | 57,230 |
| R2023 | On | 01/02/2018 | Bond Future | | | 7.75507 | 103.37521 | 7.76151 | 103.34867 | | 4.28 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | | | 7.76622 | 101.37174 | 7.77286 | 101.34550 | | 4.28 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 57,230 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Call | | | 3,459.13000 | 3.45913 | 3,485,450 | 4.39 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Put | | | 13.46000 | 0.01346 | 14,410 | 4.39 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Call | | | 3,499.42000 | 3.49942 | 3,525,700 | 4.39 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Put | | | 12.65000 | 0.01265 | 13,560 | 4.39 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Call | | | 3,539.72000 | 3.53972 | 3,565,960 | 4.39 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Put | | | 11.86000 | 0.01186 | 12,730 | 4.39 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Put | | | 384.91000 | 0.38491 | 355,660 | 4.47 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Call | | | 2,685.64000 | 2.68564 | 2,683,270 | 4.47 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Put | | | 376.63000 | 0.37663 | 347,720 | 4.47 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Call | | | 2,622.43000 | 2.62243 | 2,619,370 | 4.46 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Put | | | 393.54000 | 0.39354 | 363,940 | 4.46 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Call | | | 2,653.87000 | 2.65387 | 2,651,160 | 4.47 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2023 | On | 03/05/2018 | Bond Future | 8.29 | Put | | | 668.65000 | 0.66865 | 644,230 | 4.45 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.27 | Call | | | 2,631.16000 | 2.63116 | 2,633,160 | 4.45 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.27 | Put | | | 689.88000 | 0.68988 | 665,640 | 4.45 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.28 | Call | | | 2,658.91000 | 2.65891 | 2,660,820 | 4.45 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.28 | Put | | | 679.06000 | 0.67906 | 654,730 | 4.45 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.29 | Call | | | 2,687.05000 | 2.68705 | 2,688,870 | 4.45 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 57,230 |
| R2030 | On | 02/11/2017 | Bond Future | | | 9.03133 | 94.58716 | 9.05342 | 94.43415 | | | 85,128,444.00 | 900 | 59,104 |
| R2030 | On | 01/02/2018 | Bond Future | | | 9.08245 | 92.32268 | 9.10541 | 92.16618 | | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | | | 9.13656 | 94.04294 | 9.16022 | 93.88424 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 85,128,444.00 | 900 | 59,104 |
| R2030 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 2,088.31000 | 2.08831 | 2,241,320 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 1,954.07000 | 1.95407 | 2,107,080 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 2,021.23000 | 2.02123 | 2,174,240 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.38 | Call | | | 1,843.96000 | 1.84396 | 2,000,460 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.38 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.39 | Call | | | 1,910.16000 | 1.91016 | 2,066,660 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.39 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.37 | Call | | | 1,777.70000 | 1.77770 | 1,934,200 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.37 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.50 | Call | | | 2,238.55000 | 2.23855 | 2,397,250 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.50 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.51 | Call | | | 2,303.30000 | 2.30330 | 2,462,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.49 | Call | | | 2,173.73000 | 2.17373 | 2,332,430 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.49 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 85,128,444.00 | 900 | 59,104 |
| R2032 | On | 02/11/2017 | Bond Future | | | 9.27536 | 92.78832 | 9.30277 | 92.58571 | | 11.00 | 0.00 | 0 | 34,960 |
| R2032 | On | 01/02/2018 | Bond Future | | | 9.33272 | 94.49552 | 9.36113 | 94.28849 | | 10.37 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | | | 9.38904 | 92.09934 | 9.41830 | 91.88916 | | 11.04 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 34,960 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Call | | | 2,357.19000 | 2.35719 | 2,500,860 | 11.00 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Put | | | 990.12000 | 0.99012 | 931,180 | 11.00 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Call | | | 2,403.38000 | 2.40338 | 2,548,310 | 11.00 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Put | | | 964.11000 | 0.96411 | 906,430 | 11.00 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Call | | | 2,311.45000 | 2.31145 | 2,453,840 | 10.99 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Put | | | 1,016.65000 | 1.01665 | 956,430 | 10.99 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.20 | Put | | | 3,189.78000 | 3.18978 | 3,013,780 | 10.34 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.20 | Call | | | 2,006.72000 | 2.00672 | 2,037,750 | 10.34 | 0.00 | 0 | 7,500 |
| R2032 | On | 01/02/2018 | Bond Future | 9.45 | Put | | | 2,252.04000 | 2.25204 | 2,111,650 | 10.52 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.45 | Call | | | 2,895.36000 | 2.89536 | 2,962,000 | 10.52 | 0.00 | 0 | 750 |
| R2032 | On | 01/02/2018 | Bond Future | 9.40 | Put | | | 2,420.95000 | 2.42095 | 2,272,700 | 10.48 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.40 | Call | | | 2,703.12000 | 2.70312 | 2,761,900 | 10.48 | 0.00 | 0 | 6,800 |
| R2032 | On | 01/02/2018 | Bond Future | 9.30 | Put | | | 2,786.27000 | 2.78627 | 2,622,620 | 10.41 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.30 | Call | | | 2,339.98000 | 2.33998 | 2,383,360 | 10.41 | 0.00 | 0 | 7,800 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Call | | | 3,345.78000 | 3.34578 | 3,426,820 | 10.61 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Put | | | 1,915.08000 | 1.91508 | 1,789,090 | 10.61 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Call | | | 3,388.41000 | 3.38841 | 3,470,700 | 10.62 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Put | | | 1,886.61000 | 1.88661 | 1,761,870 | 10.62 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Call | | | 3,303.18000 | 3.30318 | 3,383,210 | 10.60 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Put | | | 1,943.66000 | 1.94366 | 1,816,660 | 10.60 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.70 | Call | | | 4,399.26000 | 4.39926 | 4,559,130 | 11.39 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.70 | Put | | | 2,410.42000 | 2.41042 | 2,360,110 | 11.39 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.71 | Call | | | 4,441.73000 | 4.44173 | 4,601,900 | 11.40 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.71 | Put | | | 2,383.43000 | 2.38343 | 2,333,420 | 11.40 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.72 | Call | | | 4,484.08000 | 4.48408 | 4,645,120 | 11.41 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.72 | Put | | | 2,356.39000 | 2.35639 | 2,307,250 | 11.41 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 22,850 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 57,810 |
| R2035 | On | 02/11/2017 | Bond Future | | | 9.51871 | 96.23231 | 9.54116 | 96.05156 | | | 0.00 | 0 | 22,715 |
| R2035 | On | 01/02/2018 | Bond Future | | | 9.58201 | 98.00293 | 9.60527 | 97.81822 | | | 0.00 | 0 | 0 |
| R2035 | On | 03/05/2018 | Bond Future | | | 9.64063 | 95.32886 | 9.66454 | 95.14140 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 22,715 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 471.26000 | 0.47126 | 652,010 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Call | | | 551.00000 | 0.55100 | 731,750 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 391.42000 | 0.39142 | 572,170 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.73 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.74 | Call | | | 1,059.23000 | 1.05923 | 1,243,940 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.74 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.75 | Call | | | 1,137.13000 | 1.13713 | 1,321,840 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.75 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.73 | Call | | | 981.23000 | 0.98123 | 1,165,940 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2035 | On | 03/05/2018 | Bond Future | 9.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/05/2018 | Bond Future | 9.91 | Call | | | 1,892.26000 | 1.89226 | 2,079,720 | | 0.00 | 0 | 0 |
| R2035 | On | 03/05/2018 | Bond Future | 9.91 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/05/2018 | Bond Future | 9.89 | Call | | | 1,740.25000 | 1.74025 | 1,927,710 | | 0.00 | 0 | 0 |
| R2035 | On | 03/05/2018 | Bond Future | 9.89 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/05/2018 | Bond Future | 9.90 | Call | | | 1,816.30000 | 1.81630 | 2,003,760 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 22,715 |
| R2037 | On | 02/11/2017 | Bond Future | | | 9.62652 | 92.47835 | 9.64883 | 92.29963 | | 13.20 | 0.00 | 0 | 54,537 |
| R2037 | On | 01/02/2018 | Bond Future | | | 9.68618 | 89.92472 | 9.70927 | 89.74204 | | 12.44 | 0.00 | 0 | 160 |
| R2037 | On | 03/05/2018 | Bond Future | | | 9.74830 | 91.60025 | 9.77202 | 91.41487 | | 12.67 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 54,697 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,913.90000 | 1.91390 | 2,051,180 | 13.15 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 1,824.63000 | 1.82463 | 1,783,190 | 13.15 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 1,954.60000 | 1.95460 | 2,093,020 | 13.16 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 1,785.53000 | 1.78553 | 1,745,230 | 13.16 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 1,873.53000 | 1.87353 | 2,009,670 | 13.14 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 1,864.18000 | 1.86418 | 1,821,600 | 13.14 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.81 | Put | | | 2,552.66000 | 2.55266 | 2,377,740 | 12.49 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.82 | Call | | | 3,386.06000 | 3.38606 | 3,394,770 | 12.50 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.82 | Put | | | 2,517.98000 | 2.51798 | 2,344,010 | 12.50 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.83 | Call | | | 3,429.52000 | 3.42952 | 3,439,170 | 12.51 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.83 | Put | | | 2,483.69000 | 2.48369 | 2,310,660 | 12.51 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.81 | Call | | | 3,342.88000 | 3.34288 | 3,350,640 | 12.49 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.99 | Call | | | 4,675.63000 | 4.67563 | 4,772,350 | 12.88 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.99 | Put | | | 2,999.61000 | 2.99961 | 2,910,950 | 12.88 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.97 | Call | | | 4,587.52000 | 4.58752 | 4,683,060 | 12.86 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.97 | Put | | | 3,063.23000 | 3.06323 | 2,973,390 | 12.86 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.98 | Call | | | 4,631.49000 | 4.63149 | 4,727,620 | 12.87 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.98 | Put | | | 3,031.28000 | 3.03128 | 2,942,030 | 12.87 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 54,697 |
| R204 | On | 02/11/2017 | Bond Future | | | 6.76180 | 104.34063 | 6.77467 | 104.32681 | | 0.29 | 0.00 | 0 | 46,398 |
| R204 | On | 01/02/2018 | Bond Future | | | 6.55790 | 102.22231 | 6.57545 | 102.20751 | | 0.63 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | | | 6.15823 | 104.12714 | 6.18170 | 104.11288 | | 0.46 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 46,398 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Call | | | 1,039.10000 | 1.03910 | 1,052,920 | 0.33 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.33 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Call | | | 1,049.67000 | 1.04967 | 1,063,490 | 0.33 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.33 | 0.00 | 0 | 0 |

| 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 | 7.74 | Call | | | 1,028.52000 | 1.02852 | 1,042,340 | 0.33 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.33 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Call | | | 594.78000 | 0.59478 | 606,890 | 0.67 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Put | | | 20.39000 | 0.02039 | 17,700 | 0.67 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.27 | Call | | | 602.44000 | 0.60244 | 614,620 | 0.67 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.27 | Put | | | 19.70000 | 0.01970 | 17,080 | 0.67 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Call | | | 587.14000 | 0.58714 | 599,180 | 0.67 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Put | | | 21.11000 | 0.02111 | 18,350 | 0.67 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.09 | Call | | | 570.37000 | 0.57037 | 580,700 | 0.50 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.09 | Put | | | 21.03000 | 0.02103 | 17,100 | 0.50 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.10 | Call | | | 575.78000 | 0.57578 | 586,320 | 0.50 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.10 | Put | | | 20.42000 | 0.02042 | 16,700 | 0.50 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.08 | Call | | | 564.82000 | 0.56482 | 575,080 | 0.50 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.08 | Put | | | 21.50000 | 0.02150 | 17,500 | 0.50 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 46,398 |
| R2040 | On | 02/11/2017 | Bond Future | | | 9.75260 | 95.60680 | 9.76478 | 95.50308 | | 13.92 | 89,870,392.00 | 940 | 15,192 |
| R2040 | On | 01/02/2018 | Bond Future | | | 9.81406 | 92.86039 | 9.82669 | 92.75416 | | 13.10 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | | | 9.87789 | 94.59059 | 9.89082 | 94.48314 | | 13.35 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 89,870,392.00 | 940 | 15,192 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 2,576.04000 | 2.57604 | 2,546,570 | 13.71 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,628.12000 | 1.62812 | 1,703,120 | 13.72 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 2,526.50000 | 2.52650 | 2,497,780 | 13.72 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 1,665.42000 | 1.66542 | 1,741,160 | 13.73 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 2,477.46000 | 2.47746 | 2,449,480 | 13.73 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 1,591.19000 | 1.59119 | 1,665,440 | 13.71 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Call | | | 3,388.32000 | 3.38832 | 3,392,410 | 13.22 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Put | | | 2,942.09000 | 2.94209 | 2,839,950 | 13.22 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 3,431.77000 | 3.43177 | 3,437,310 | 13.23 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 2,902.23000 | 2.90223 | 2,801,540 | 13.23 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.87 | Call | | | 3,344.91000 | 3.34491 | 3,347,800 | 13.21 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.87 | Put | | | 2,982.12000 | 2.98212 | 2,878,780 | 13.21 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.06 | Call | | | 4,792.80000 | 4.79280 | 4,915,330 | 13.62 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.06 | Put | | | 3,405.37000 | 3.40537 | 3,420,450 | 13.62 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.07 | Call | | | 4,838.74000 | 4.83874 | 4,961,490 | 13.63 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.07 | Put | | | 3,370.37000 | 3.37037 | 3,385,670 | 13.63 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.08 | Call | | | 4,884.57000 | 4.88457 | 5,007,850 | 13.64 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.08 | Put | | | 3,335.37000 | 3.33537 | 3,351,200 | 13.64 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 89,870,392.00 | 940 | 15,192 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2044 | On | 02/11/2017 | Bond Future | | | 9.77642 | 92.68763 | 9.78853 | 92.58330 | | 14.62 | 0.00 | 0 | 26,125 |
| R2044 | On | 01/02/2018 | Bond Future | | | 9.83587 | 90.01269 | 9.84842 | 89.90582 | | 13.75 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | | | 9.89749 | 91.68984 | 9.91034 | 91.58165 | | 14.02 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 26,125 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 1,609.95000 | 1.60995 | 1,688,340 | 14.43 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 2,639.97000 | 2.63997 | 2,614,030 | 14.43 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Call | | | 1,647.14000 | 1.64714 | 1,726,280 | 14.44 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Put | | | 2,589.49000 | 2.58949 | 2,564,300 | 14.44 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,573.29000 | 1.57329 | 1,650,910 | 14.43 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 2,691.12000 | 2.69112 | 2,664,410 | 14.43 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.90 | Put | | | 3,000.27000 | 3.00027 | 2,901,930 | 13.89 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.91 | Call | | | 3,481.24000 | 3.48124 | 3,491,180 | 13.90 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.91 | Put | | | 2,959.98000 | 2.95998 | 2,863,050 | 13.90 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 3,393.52000 | 3.39352 | 3,400,870 | 13.89 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 3,040.99000 | 3.04099 | 2,941,470 | 13.89 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.90 | Call | | | 3,437.24000 | 3.43724 | 3,445,770 | 13.89 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.10 | Call | | | 4,966.88000 | 4.96688 | 5,096,770 | 14.34 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.10 | Put | | | 3,395.66000 | 3.39566 | 3,417,360 | 14.34 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.11 | Call | | | 5,013.45000 | 5.01345 | 5,143,550 | 14.35 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.11 | Put | | | 3,360.69000 | 3.36069 | 3,382,600 | 14.35 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.09 | Call | | | 4,920.49000 | 4.92049 | 5,050,170 | 14.33 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.09 | Put | | | 3,430.93000 | 3.43093 | 3,452,420 | 14.33 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 26,125 |
| R2048 | On | 02/11/2017 | Bond Future | | | 9.73703 | 92.05039 | 9.74917 | 91.94271 | | 14.49 | 90,209,382.20 | 980 | 81,182 |
| R2048 | On | 01/02/2018 | Bond Future | | | 9.79743 | 93.74407 | 9.81001 | 93.63380 | | 13.62 | 0.00 | 0 | 170 |
| R2048 | On | 03/05/2018 | Bond Future | | | 9.85344 | 91.05404 | 9.86631 | 90.94241 | | 14.56 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 90,209,382.20 | 980 | 81,352 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 1,632.22000 | 1.63222 | 1,715,220 | 14.28 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 2,518.46000 | 2.51846 | 2,493,780 | 14.28 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,671.27000 | 1.67127 | 1,755,080 | 14.29 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 2,467.45000 | 2.46745 | 2,443,580 | 14.29 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Call | | | 1,593.73000 | 1.59373 | 1,675,900 | 14.28 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Put | | | 2,570.19000 | 2.57019 | 2,544,680 | 14.28 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.90 | Call | | | 3,756.40000 | 3.75640 | 3,725,220 | 13.76 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.90 | Put | | | 2,974.47000 | 2.97447 | 2,833,020 | 13.76 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.91 | Call | | | 3,803.65000 | 3.80365 | 3,772,830 | 13.77 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.91 | Put | | | 2,935.58000 | 2.93558 | 2,794,490 | 13.77 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 3,709.64000 | 3.70964 | 3,677,890 | 13.75 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 3,014.01000 | 3.01401 | 2,871,990 | 13.75 | 0.00 | 0 | 0 |

| 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 | 03/05/2018 | Bond Future | 10.06 | Call | | | 5,122.72000 | 5.12272 | 5,260,620 | 14.86 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.06 | Put | | | 3,471.97000 | 3.47197 | 3,498,240 | 14.86 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.07 | Call | | | 5,170.52000 | 5.17052 | 5,308,630 | 14.87 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.07 | Put | | | 3,436.01000 | 3.43601 | 3,462,490 | 14.87 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.05 | Call | | | 5,075.11000 | 5.07511 | 5,212,510 | 14.85 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.05 | Put | | | 3,508.26000 | 3.50826 | 3,534,030 | 14.85 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 90,209,382.20 | 980 | 81,352 |
| R207 | On | 02/11/2017 | Bond Future | | | 7.06737 | 102.61509 | 7.08210 | 102.58562 | | 1.20 | 0.00 | 0 | 41,067 |
| R207 | On | 01/02/2018 | Bond Future | | | 7.01011 | 100.86198 | 7.02727 | 100.83127 | | 1.43 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | | | 6.93558 | 102.74141 | 6.95495 | 102.71092 | | 1.29 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 41,067 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Call | | | 1,893.06000 | 1.89306 | 1,922,520 | 1.34 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Put | | | 0.03000 | 0.00003 | 0,020 | 1.34 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Call | | | 1,912.57000 | 1.91257 | 1,942,040 | 1.34 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Put | | | 0.02000 | 0.00002 | 0,020 | 1.34 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Call | | | 1,873.53000 | 1.87353 | 1,903,000 | 1.34 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Put | | | 0.03000 | 0.00003 | 0,030 | 1.34 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.61 | Call | | | 1,114.67000 | 1.11467 | 1,134,410 | 1.53 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.61 | Put | | | 78.96000 | 0.07896 | 67,990 | 1.53 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.62 | Call | | | 1,129.81000 | 1.12981 | 1,149,790 | 1.53 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.62 | Put | | | 76.45000 | 0.07645 | 65,720 | 1.53 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.60 | Call | | | 1,099.44000 | 1.09944 | 1,118,950 | 1.53 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.60 | Put | | | 81.38000 | 0.08138 | 70,180 | 1.53 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.57 | Call | | | 1,101.75000 | 1.10175 | 1,113,870 | 1.38 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.57 | Put | | | 139.89000 | 0.13989 | 121,520 | 1.38 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.58 | Call | | | 1,114.52000 | 1.11452 | 1,126,870 | 1.38 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.58 | Put | | | 137.12000 | 0.13712 | 118,980 | 1.38 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.56 | Call | | | 1,089.27000 | 1.08927 | 1,101,150 | 1.38 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.56 | Put | | | 142.95000 | 0.14295 | 124,340 | 1.38 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 41,067 |
| R208 | On | 02/11/2017 | Bond Future | | | 7.29028 | 99.09513 | 7.30574 | 99.04980 | | 2.20 | 0.00 | 0 | 32,186 |
| R208 | On | 01/02/2018 | Bond Future | | | 7.27813 | 100.91838 | 7.29523 | 100.87147 | | 2.46 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | | | 7.25309 | 99.39773 | 7.27152 | 99.35073 | | 2.32 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 32,186 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Call | | | 2,551.60000 | 2.55160 | 2,596,940 | 2.40 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Put | | | 0.69000 | 0.00069 | 0,700 | 2.40 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Call | | | 2,579.92000 | 2.57992 | 2,625,260 | 2.40 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Put | | | 0.63000 | 0.00063 | 0,640 | 2.40 | 0.00 | 0 | 0 |

| 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 | 8.18 | Call | | | 2,523.28000 | 2.52328 | 2,568,610 | 2.40 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Put | | | 0.77000 | 0.00077 | 0,770 | 2.40 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.84 | Call | | | 1,658.55000 | 1.65855 | 1,685,220 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.84 | Put | | | 178.49000 | 0.17849 | 158,250 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Call | | | 1,680.66000 | 1.68066 | 1,707,680 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Put | | | 173.69000 | 0.17369 | 153,800 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Call | | | 1,636.55000 | 1.63655 | 1,662,860 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Put | | | 183.41000 | 0.18341 | 162,810 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.77 | Call | | | 1,588.62000 | 1.58862 | 1,599,010 | 2.43 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.77 | Put | | | 327.62000 | 0.32762 | 291,010 | 2.43 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.78 | Call | | | 1,607.51000 | 1.60751 | 1,618,280 | 2.44 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.78 | Put | | | 321.42000 | 0.32142 | 285,190 | 2.44 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.79 | Call | | | 1,626.50000 | 1.62650 | 1,637,650 | 2.44 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.79 | Put | | | 315.33000 | 0.31533 | 279,480 | 2.44 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 32,186 |
| R209 | On | 02/11/2017 | Bond Future | | | 9.48877 | 72.70995 | 9.51094 | 72.56007 | | 13.29 | 2,908,398.00 | 40 | 116,083 |
| R209 | On | 01/02/2018 | Bond Future | | | 9.54334 | 74.04773 | 9.56623 | 73.89459 | | 12.40 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | | | 9.59684 | 72.27824 | 9.62031 | 72.12283 | | 13.28 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 2,908,398.00 | 40 | 116,083 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Call | | | 1,554.15000 | 1.55415 | 1,648,500 | 13.16 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Put | | | 1,425.68000 | 1.42568 | 1,370,150 | 13.16 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Call | | | 1,588.84000 | 1.58884 | 1,684,340 | 13.16 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Put | | | 1,393.10000 | 1.39310 | 1,338,720 | 13.16 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Call | | | 1,519.79000 | 1.51979 | 1,613,090 | 13.15 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Put | | | 1,458.68000 | 1.45868 | 1,402,100 | 13.15 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Put | | | 3,913.40000 | 3.91340 | 3,801,490 | 12.86 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Call | | | 337.55000 | 0.33755 | 375,520 | 12.86 | 0.00 | 0 | 2,248 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Call | | | 3,602.43000 | 3.60243 | 3,734,730 | 13.51 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Put | | | 411.77000 | 0.41177 | 394,190 | 13.51 | 0.00 | 0 | 1,138 |
| R209 | On | 02/11/2017 | Bond Future | 10.60 | Call | | | 6,875.68000 | 6.87568 | 7,023,110 | 14.04 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.60 | Put | | | 54.93000 | 0.05493 | 52,480 | 14.04 | 0.00 | 0 | 1,300 |
| R209 | On | 02/11/2017 | Bond Future | 9.75 | Call | | | 2,414.13000 | 2.41413 | 2,530,080 | 13.29 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.75 | Put | | | 827.27000 | 0.82727 | 793,340 | 13.29 | 0.00 | 0 | 6,500 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Put | | | 8,928.93000 | 8.92893 | 8,781,990 | 12.71 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Call | | | 12.67000 | 0.01267 | 15,610 | 12.71 | 0.00 | 0 | 2,800 |
| R209 | On | 02/11/2017 | Bond Future | 9.58 | Call | | | 1,732.23000 | 1.73223 | 1,831,920 | 13.19 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.58 | Put | | | 1,268.35000 | 1.26835 | 1,218,160 | 13.19 | 0.00 | 0 | 1,350 |
| R209 | On | 02/11/2017 | Bond Future | 9.33 | Put | | | 2,188.67000 | 2.18867 | 2,111,860 | 13.05 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.33 | Call | | | 951.72000 | 0.95172 | 1,024,790 | 13.05 | 0.00 | 0 | 1,350 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R209 | On | 02/11/2017 | Bond Future | 9.88 | Call | | | 3,009.90000 | 3.00990 | 3,135,300 | 13.41 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.88 | Put | | | 582.10000 | 0.58210 | 557,620 | 13.41 | 0.00 | 0 | 1,350 |
| R209 | On | 01/02/2018 | Bond Future | 10.10 | Call | | | 4,512.32000 | 4.51232 | 4,589,560 | 12.95 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 10.10 | Put | | | 1,075.45000 | 1.07545 | 999,550 | 12.95 | 0.00 | 0 | 3,000 |
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Call | | | 2,973.79000 | 2.97379 | 3,020,700 | 12.61 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Put | | | 1,892.21000 | 1.89221 | 1,785,980 | 12.61 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Call | | | 2,899.70000 | 2.89970 | 2,943,620 | 12.59 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Put | | | 1,948.89000 | 1.94889 | 1,839,670 | 12.59 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 10.00 | Call | | | 4,071.09000 | 4.07109 | 4,141,550 | 12.86 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 10.00 | Put | | | 1,258.99000 | 1.25899 | 1,176,310 | 12.86 | 0.00 | 0 | 7,500 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Call | | | 2,936.54000 | 2.93654 | 2,982,130 | 12.60 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Put | | | 1,920.30000 | 1.92030 | 1,812,750 | 12.60 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.86 | Call | | | 3,941.06000 | 3.94106 | 4,067,790 | 13.61 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.86 | Put | | | 2,382.31000 | 2.38231 | 2,353,630 | 13.61 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.84 | Call | | | 3,865.90000 | 3.86590 | 3,991,800 | 13.59 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.84 | Put | | | 2,435.26000 | 2.43526 | 2,405,750 | 13.59 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.85 | Call | | | 3,903.40000 | 3.90340 | 4,029,720 | 13.60 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.85 | Put | | | 2,408.66000 | 2.40866 | 2,379,570 | 13.60 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 28,536 |
| Total For R209 | | | | | | | | | | | | 2,908,398.00 | 40 | 144,619 |
| R210 | On | 02/11/2017 | Bond Future | | | 185.08169 | 185.08169 | 185.12021 | 185.12021 | | | 0.00 | 0 | 2,179 |
| R210 | On | 01/02/2018 | Bond Future | | | 188.55279 | 188.55279 | 188.59100 | 188.59100 | | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | | | 189.72219 | 189.72219 | 189.76399 | 189.76399 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,179 |
| 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 | | | 6,959.79000 | 6.95979 | 6,998,310 | | 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 | | | 6,969.79000 | 6.96979 | 7,008,310 | | 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 | | | 6,949.79000 | 6.94979 | 6,988,310 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.37 | Put | | | 3,779.00000 | 3.77900 | 3,817,210 | | 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 | | | 3,789.00000 | 3.78900 | 3,827,210 | | 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 | | | 3,769.00000 | 3.76900 | 3,807,210 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.37 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | 191.44 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | 191.44 | Put | | | 1,676.01000 | 1.67601 | 1,717,810 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | 191.45 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | 191.45 | Put | | | 1,686.01000 | 1.68601 | 1,727,810 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R210 | On | 03/05/2018 | Bond Future | 191.46 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | 191.46 | Put | | | 1,696.01000 | 1.69601 | 1,737,810 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,179 |
| R212 | On | 02/11/2017 | Bond Future | | | 151.12770 | 151.12770 | 151.09850 | 151.09850 | | | 35,666,137.20 | 236 | 4,057 |
| R212 | On | 01/02/2018 | Bond Future | | | 151.92378 | 151.92378 | 151.89315 | 151.89315 | | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | | | 154.81801 | 154.81801 | 154.78917 | 154.78917 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 35,666,137.20 | 236 | 4,057 |
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Put | | | 1,311.50000 | 1.31150 | 1,282,300 | | 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 | | | 1,321.50000 | 1.32150 | 1,292,300 | | 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 | | | 1,301.50000 | 1.30150 | 1,272,300 | | 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 | 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 | | | 2,806.85000 | 2.80685 | 2,776,220 | | 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 | | | 2,816.85000 | 2.81685 | 2,786,220 | | 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 | | | 2,796.85000 | 2.79685 | 2,766,220 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.29 | Call | | | 499.17000 | 0.49917 | 528,010 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.29 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.30 | Call | | | 489.17000 | 0.48917 | 518,010 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.30 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.28 | Call | | | 509.17000 | 0.50917 | 538,010 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.28 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 35,666,137.20 | 236 | 4,057 |
| R213 | On | 02/11/2017 | Bond Future | | | 9.13882 | 85.01570 | 9.16101 | 84.86634 | | 10.76 | 0.00 | 0 | 63,283 |
| R213 | On | 01/02/2018 | Bond Future | | | 9.19392 | 86.57995 | 9.21694 | 86.42721 | | 10.13 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | | | 9.24422 | 84.64382 | 9.26789 | 84.48888 | | 10.79 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 63,283 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 2,125.93000 | 2.12593 | 2,251,520 | 10.84 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 868.58000 | 0.86858 | 844,810 | 10.84 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 2,168.32000 | 2.16832 | 2,295,070 | 10.84 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 845.17000 | 0.84517 | 822,560 | 10.84 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 2,083.95000 | 2.08395 | 2,208,350 | 10.83 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 892.47000 | 0.89247 | 867,510 | 10.83 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Call | | | 3,048.84000 | 3.04884 | 3,056,260 | 10.26 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Put | | | 1,718.00000 | 1.71800 | 1,572,680 | 10.26 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|------------------|
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Call | | | 3,088.06000 | 3.08806 | 3,096,420 | 10.27 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Put | | | 1,692.44000 | 1.69244 | 1,548,060 | 10.27 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Call | | | 3,010.05000 | 3.01005 | 3,016,550 | 10.25 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Put | | | 1,744.07000 | 1.74407 | 1,597,830 | 10.25 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.57 | Call | | | 4,075.94000 | 4.07594 | 4,143,100 | 11.04 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.57 | Put | | | 2,132.60000 | 2.13260 | 2,044,820 | 11.04 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.58 | Call | | | 4,115.09000 | 4.11509 | 4,182,810 | 11.04 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.58 | Put | | | 2,108.50000 | 2.10850 | 2,021,280 | 11.04 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.56 | Call | | | 4,036.95000 | 4.03695 | 4,103,550 | 11.03 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.56 | Put | | | 2,156.94000 | 2.15694 | 2,068,600 | 11.03 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 63,283 |
| R214 | On | 02/11/2017 | Bond Future | | | 9.65047 | 72.18492 | 9.66761 | 72.06489 | | 14.14 | 0.00 | 0 | 44,034 |
| R214 | On | 01/02/2018 | Bond Future | | | 9.70820 | 73.51313 | 9.72592 | 73.39034 | | 13.16 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | | | 9.76159 | 71.58703 | 9.77973 | 71.46251 | | 14.13 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 44,034 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 1,306.41000 | 1.30641 | 1,398,690 | 14.04 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 1,852.54000 | 1.85254 | 1,824,790 | 14.04 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 1,338.04000 | 1.33804 | 1,431,230 | 14.05 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 1,813.42000 | 1.81342 | 1,786,580 | 14.05 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Call | | | 1,275.34000 | 1.27534 | 1,366,590 | 14.04 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Put | | | 1,892.33000 | 1.89233 | 1,863,550 | 14.04 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Call | | | 2,912.20000 | 2.91220 | 2,897,810 | 13.23 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Put | | | 2,197.92000 | 2.19792 | 2,060,740 | 13.23 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Call | | | 2,949.87000 | 2.94987 | 2,936,160 | 13.24 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Put | | | 2,167.58000 | 2.16758 | 2,031,080 | 13.24 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Call | | | 2,874.76000 | 2.87476 | 2,859,700 | 13.23 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Put | | | 2,228.60000 | 2.22860 | 2,090,750 | 13.23 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.98 | Call | | | 4,010.65000 | 4.01065 | 4,070,940 | 14.35 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.98 | Put | | | 2,659.36000 | 2.65936 | 2,595,130 | 14.35 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.99 | Call | | | 4,048.97000 | 4.04897 | 4,109,670 | 14.36 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.99 | Put | | | 2,631.32000 | 2.63132 | 2,567,500 | 14.36 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.97 | Call | | | 3,972.47000 | 3.97247 | 4,032,580 | 14.34 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.97 | Put | | | 2,687.65000 | 2.68765 | 2,623,240 | 14.34 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 44,034 |
| Total for Bond | | | | | | | | | | | | 665,539,318.22 | 6,034 | 1,060,477 |
| 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 |

| Contract 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 E170 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| 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 | Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R | On | 31/03/2036 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | | | 0.00 | 0 | 0 |
| R210 | On | 31/03/2028 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 0 |
| R212 | On | 31/01/2022 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 0 |
| R213 | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R | On | 28/02/2031 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | | | 0.00 | 0 | 0 |
| R214 | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R | On | 28/02/2041 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | | | 580.03300 | 580.03300 | 579.31000 | 579.31000 | | | 0.00 | 0 | 671 |
| GOVI | On | 01/02/2018 | GOVI | | | 590.70500 | 590.70500 | 589.96600 | 589.96600 | | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | | | 601.71400 | 601.71400 | 600.96600 | 600.96600 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | | | 0.00 | 0 | 671 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Call | | | 68,600.00000 | 6.86000 | 75,830,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GOVI | On | 02/11/2017 | GOVI | 572.46 | Call | | | 68,500.00000 | 6.85000 | 75,730,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.46 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Call | | | 68,700.00000 | 6.87000 | 75,930,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.03 | Call | | | 89,360.00000 | 8.93600 | 96,750,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.03 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.04 | Call | | | 89,260.00000 | 8.92600 | 96,650,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.04 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.02 | Call | | | 89,460.00000 | 8.94600 | 96,850,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.02 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | 590.29 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | 590.27 | Call | | | 106,960.00000 | 10.69600 | 114,440,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | 590.27 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | 590.28 | Call | | | 106,860.00000 | 10.68600 | 114,340,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | 590.28 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | 590.29 | Call | | | 106,760.00000 | 10.67600 | 114,240,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 671 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 671 |
| AL37 | On | 02/11/2017 | Index Future | | | 562.15300 | 562.15300 | 561.97900 | 561.97900 | | | 0.00 | 0 | 0 |
| AL37 | On | 01/02/2018 | Index Future | | | 572.49600 | 572.49600 | 572.31600 | 572.31600 | | | 0.00 | 0 | 0 |
| AL37 | On | 03/05/2018 | Index Future | | | 583.16500 | 583.16500 | 582.98700 | 582.98700 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T | On | 02/11/2017 | Index Future | | | 648.11500 | 648.11500 | 647.13300 | 647.13300 | | | 0.00 | 0 | 0 |
| AL7T | On | 01/02/2018 | Index Future | | | 660.04000 | 660.04000 | 659.03600 | 659.03600 | | | 0.00 | 0 | 0 |
| AL7T | On | 03/05/2018 | Index Future | | | 672.34100 | 672.34100 | 671.32500 | 671.32500 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | 0 |
| ALBI | On | 02/11/2017 | Index Future | | | 581.24500 | 581.24500 | 580.50900 | 580.50900 | | | 0.00 | 0 | 791 |
| ALBI | On | 01/02/2018 | Index Future | | | 591.93900 | 591.93900 | 591.18700 | 591.18700 | | | 0.00 | 0 | 0 |
| ALBI | On | 03/05/2018 | Index Future | | | 602.97100 | 602.97100 | 602.21100 | 602.21100 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 791 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 791 |
| IGOV | On | 02/11/2017 | Index Future | | | 250.01800 | 250.01800 | 249.88800 | 249.88800 | | | 0.00 | 0 | 1,163 |
| IGOV | On | 01/02/2018 | Index Future | | | 254.70700 | 254.70700 | 254.57300 | 254.57300 | | | 0.00 | 0 | 0 |
| IGOV | On | 03/05/2018 | Index Future | | | 259.56000 | 259.56000 | 259.42700 | 259.42700 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,163 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,163 |

| Contract 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 Index | | | | | | | | | 0.00 | 0 | 1,954 |
| JIBAR F On 20/09/2017 | | Jibar Future | 7.01000 | 92.99000 | 7.01000 | 92.99000 | | | 0.00 | 0 | 0 |
| JIBAR F On 18/10/2017 | | Jibar Future | 6.90000 | 93.10000 | 6.90000 | 93.10000 | | | 0.00 | 0 | 0 |
| JIBAR F On 15/11/2017 | | Jibar Future | 6.88000 | 93.12000 | 6.88000 | 93.12000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/12/2017 | | Jibar Future | 6.76000 | 93.24000 | 6.76000 | 93.24000 | | | 0.00 | 0 | 0 |
| JIBAR F On 17/01/2018 | | Jibar Future | 6.75000 | 93.25000 | 6.75000 | 93.25000 | | | 0.00 | 0 | 0 |
| JIBAR F On 21/02/2018 | | Jibar Future | 6.67000 | 93.33000 | 6.67000 | 93.33000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/03/2018 | | Jibar Future | 6.66000 | 93.34000 | 6.66000 | 93.34000 | | | 0.00 | 0 | 2,500 |
| JIBAR F On 20/06/2018 | | Jibar Future | 6.56000 | 93.44000 | 6.56000 | 93.44000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/09/2018 | | Jibar Future | 6.55000 | 93.45000 | 6.55000 | 93.45000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/12/2018 | | Jibar Future | 6.58000 | 93.42000 | 6.58000 | 93.42000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/03/2019 | | Jibar Future | 6.64000 | 93.36000 | 6.64000 | 93.36000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/06/2019 | | Jibar Future | 6.71000 | 93.29000 | 6.71000 | 93.29000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 2,500 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 2,500 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 2,500 |
| 10Y ST On 17/12/2025 | | Interest Rate Swap | 93.32389 | 93.32389 | 93.38304 | 93.38304 | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 | | Interest Rate Swap | 90.29618 | 90.29618 | 90.34852 | 90.34852 | | | 0.00 | 0 | 0 |
| 10Y ST On 15/06/2026 | | Interest Rate Swap | 89.02471 | 89.02471 | 89.07275 | 89.07275 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/09/2026 | | Interest Rate Swap | 91.19701 | 91.19701 | 91.24404 | 91.24404 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/12/2026 | | Interest Rate Swap | 94.99505 | 94.99505 | 95.04773 | 95.04773 | | | 0.00 | 0 | 0 |
| 10Y ST On 15/03/2027 | | Interest Rate Swap | 93.52170 | 93.52170 | 93.58484 | 93.58484 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/06/2027 | | Interest Rate Swap | 95.59624 | 95.59624 | 95.67020 | 95.67020 | | | 0.00 | 0 | 0 |
| 10Y ST On 20/09/2027 | | Interest Rate Swap | 99.34256 | 99.34256 | 99.42326 | 99.42326 | | | 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 | 99.61249 | 99.61249 | 99.61249 | 99.61249 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/12/2017 | | Interest Rate Swap | 99.75251 | 99.75251 | 99.74874 | 99.74874 | | | 0.00 | 0 | 0 |
| 1Y STN On 15/03/2018 | | Interest Rate Swap | 99.61103 | 99.61103 | 99.60799 | 99.60799 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/06/2018 | | Interest Rate Swap | 99.64827 | 99.64827 | 99.64530 | 99.64530 | | | 0.00 | 0 | 0 |
| 1Y STN On 20/09/2018 | | Interest Rate Swap | 99.70376 | 99.70376 | 99.70255 | 99.70255 | | | 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 | 99.78426 | 99.78426 | 99.78089 | 99.78089 | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 | | Interest Rate Swap | 98.88904 | 98.88904 | 98.88532 | 98.88532 | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 | | Interest Rate Swap | 98.34539 | 98.34539 | 98.34310 | 98.34310 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 | | Interest Rate Swap | 98.16774 | 98.16774 | 98.16641 | 98.16641 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/12/2018 | | Interest Rate Swap | 98.43000 | 98.43000 | 98.43000 | 98.43000 | | | 0.00 | 0 | 0 |
| 2Y STN On 15/03/2019 | | Interest Rate Swap | 98.70688 | 98.70688 | 98.70671 | 98.70671 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/06/2019 | | Interest Rate Swap | 98.98910 | 98.98910 | 98.98869 | 98.98869 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| 2Y STN On 20/09/2019 Interest Rate Swap | | | 99.29669 | 99.29669 | 99.29612 | 99.29612 | | | 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 | | | 95.06127 | 95.06127 | 95.06801 | 95.06801 | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 Interest Rate Swap | | | 94.21392 | 94.21392 | 94.22051 | 94.22051 | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 Interest Rate Swap | | | 93.34259 | 93.34259 | 93.34972 | 93.34972 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 Interest Rate Swap | | | 93.45852 | 93.45852 | 93.46524 | 93.46524 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 95.60361 | 95.60361 | 95.60992 | 95.60992 | | | 0.00 | 0 | 51 |
| 5Y STN On 15/03/2022 Interest Rate Swap | | | 95.68106 | 95.68106 | 95.68727 | 95.68727 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/06/2022 Interest Rate Swap | | | 96.83770 | 96.83770 | 96.84335 | 96.84335 | | | 0.00 | 0 | 0 |
| 5Y STN On 20/09/2022 Interest Rate Swap | | | 99.01566 | 99.01566 | 99.02201 | 99.02201 | | | 0.00 | 0 | 0 |
| Total 5Y STND Future | | | | | | | | | 0.00 | 0 | 51 |
| Total For 5Y STND | | | | | | | | | 0.00 | 0 | 51 |
| Total for Interest Rate Swap | | | | | | | | | 0.00 | 0 | 51 |
| Total for Derivatives : | | | | | | | | | 665,539,318.22 | 6,034 | 1,065,653 |
| AA05 On 22/03/2019 Spot Bond | | | 8.34000 | 105.66289 | 8.34000 | 105.59252 | | | 10,026,348,000,000.00 | 1,202,200,000 | 1,202,200,000 |
| Total AA05 SPOT | | | | | | | | | 10,026,348,000,000.00 | 1,202,200,000 | 1,202,200,000 |
| Total For AA05 | | | | | | | | | 10,026,348,000,000.00 | 1,202,200,000 | 1,202,200,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.39685 | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | 0.00 | 0 | 0 |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 13.84499 | 100.00000 | 13.74462 | | | 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 | | | 9.46000 | 103.93636 | 9.46000 | 103.85765 | | | 1,809,726,380,000.00 | 191,303,000 | 95,651,500 |
| Total AA07 SPOT | | | | | | | | | 1,809,726,380,000.00 | 191,303,000 | 95,651,500 |
| Total For AA07 | | | | | | | | | 1,809,726,380,000.00 | 191,303,000 | 95,651,500 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 110.46000 | 10.00000 | 110.37300 | | | 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 | 100.56320 | | | 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 | 100.51484 | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| AB013 On 21/11/2018 Spot Bond | | | 8.86000 | 101.89922 | 8.86000 | 101.82723 | | | 39,161,200,000,000.00 | 4,420,000,000 | 3,710,000,000 |
| Total AB013 SPOT | | | | | | | | | 19,161,200,000,000.00 | 4,420,000,000 | 3,710,000,000 |
| Total For AB013 | | | | | | | | | 19,161,200,000,000.00 | 4,420,000,000 | 3,710,000,000 |
| AB014L On 19/11/2019 Spot Bond | | | 100.00000 | 22.78973 | 100.00000 | 22.62451 | | | 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 | 103.34285 | 10.84000 | 103.25395 | | | 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 | 23.77388 | 100.00000 | 23.60152 | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | 0.00 | 0 | 0 |
| AB017L On 05/02/2020 Spot Bond | | | 100.00000 | 23.75527 | 100.00000 | 23.59874 | | | 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 | 100.20163 | 11.37000 | 100.10984 | | | 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 | 17.85194 | 100.00000 | 17.72109 | | | 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 | 100.25390 | 11.81000 | 100.15861 | | | 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 | 11.42033 | 100.00000 | 11.33663 | | | 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 | 15.77487 | 100.00000 | 15.66049 | | | 0.00 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 17.08907 | 100.00000 | 17.00910 | | | 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 | 15.26214 | 100.00000 | 15.15149 | | | 0.00 | 0 | 0 |
| Total AB025U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB025U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|-------------------|----------------------|
| AB026L On 20/08/2021 Spot Bond | | | 100.00000 | 15.93801 | 100.00000 | 15.83298 | | | | 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 | 11.48523 | 100.00000 | 11.41715 | | | | 0.00 | 0 | 0 |
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | 0 |
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 12.99686 | 100.00000 | 12.90263 | | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | 0 |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 12.68592 | 100.00000 | 12.51929 | | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB030U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3: On 07/12/2023 Spot Bond | | | 4.49000 | 159.76636 | 4.49000 | 266.61652 | | | 538,800,000,000.00 | 120,000,000 | 60,000,000 | |
| Total ABCPI3 SPOT | | | | | | | | | 538,800,000,000.00 | 120,000,000 | 60,000,000 | |
| Total For ABCPI3 | | | | | | | | | 538,800,000,000.00 | 120,000,000 | 60,000,000 | |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 10.81458 | 100.00000 | 10.71361 | | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.03065 | | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.13311 | | | | 0.00 | 0 | 3,000,000,000 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| ABFN09 On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 99.76634 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.71255 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN12 On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.19650 | | | | 0.00 | 0 | 2,000,000,000 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABFN1: On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.26810 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.61034 | | | | 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 | 101.01225 | | | | 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 | 100.88773 | | | | 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 | 100.75587 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.88028 | | | | 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 | 100.20976 | | | | 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 | 100.21695 | | | | 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 | 100.22292 | | | | 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 | 100.09935 | | | | 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 | | | 10.86000 | 103.28557 | 10.86000 | 104.52353 | | | | 0.00 | 0 | 0 |
| Total ABK1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 97.82369 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|------------------|
| ABK11 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.03978 | | | 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 | 93.56960 | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | 0.00 | 0 | 0 |
| ABK2 On 24/05/2018 Spot Bond | | | 9.81000 | 100.11769 | 9.81000 | 102.52700 | | | 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 | 99.98984 | | | 0.00 | 32,000,000 | 8,000,000 |
| Total ABK3 SPOT | | | | | | | | | 0.00 | 32,000,000 | 8,000,000 |
| Total For ABK3 | | | | | | | | | 0.00 | 32,000,000 | 8,000,000 |
| ABK3/J On 07/11/2018 Spot Bond | | | 100.00000 | 43.28284 | 100.00000 | 42.96903 | | | 0.00 | 0 | 0 |
| Total ABK3/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ABK4 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.72503 | | | 0.00 | 32,000,000 | 8,000,000 |
| Total ABK4 SPOT | | | | | | | | | 0.00 | 32,000,000 | 8,000,000 |
| Total For ABK4 | | | | | | | | | 0.00 | 32,000,000 | 8,000,000 |
| ABK4/J On 24/05/2018 Spot Bond | | | 100.00000 | 58.48472 | 100.00000 | 58.06071 | | | 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 | 99.32546 | | | 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 | 43.50288 | 100.00000 | 43.18749 | | | 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 | 100.02047 | | | 0.00 | 32,000,000 | 8,000,000 |
| Total ABK6 SPOT | | | | | | | | | 0.00 | 32,000,000 | 8,000,000 |
| Total For ABK6 | | | | | | | | | 0.00 | 32,000,000 | 8,000,000 |
| ABK7 On 03/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.78075 | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 93.62171 | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| ABK9 On 18/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.64294 | | | | 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 | | | 6.40000 | 148.61164 | 6.40000 | 149.29106 | | | | 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 | | | 6.39000 | 103.34790 | 6.39000 | 131.48539 | | | | 0.00 | 0 | 0 |
| Total ABKI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 100.00000 | 15.07523 | 100.00000 | 15.00139 | | | | 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 | | | 7.65000 | 93.75768 | 7.65000 | 110.41327 | | | | 0.00 | 0 | 0 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 7.64491 | 100.00000 | 7.60746 | | | | 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 | | | 8.50000 | 94.76807 | 8.50000 | 107.73414 | | | | 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 | 6.80477 | 100.00000 | 6.75861 | | | | 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 | 89.07153 | | | | 0.00 | 11,800,000,000 | 11,900,000,000 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 11,800,000,000 | 11,900,000,000 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 11,800,000,000 | 11,900,000,000 |
| ABN05 On 18/04/2021 Spot Bond | | | 3.69000 | 186.37733 | 3.69000 | 186.28522 | | | | 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 | | | 5.88125 | 97.79394 | 5.88125 | 97.77664 | | | | 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 | | | 5.88125 | 97.79394 | 5.88125 | 97.77664 | | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| ABN61 On 31/01/2025 Spot Bond | | | 3.47000 | 119.52345 | 3.47000 | 120.04294 | | | | 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 | | | 3.26000 | 125.56026 | 3.26000 | 173.26452 | | | | 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 | | | 3.17000 | 137.57841 | 3.17000 | 220.62351 | | | | 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 | | | 9.33500 | 93.55971 | 9.33500 | 93.48899 | | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.38932 | | | | 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 | 134.32000 | | | | 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 | | | 9.85500 | 106.18473 | 9.85500 | 106.10104 | | | | 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 | | | 8.48500 | 97.79179 | 8.48500 | 97.72520 | | | | 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 | | | 10.40000 | 102.90568 | 10.40000 | 102.82020 | | | | 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 | 99.93111 | | | | 0.00 | 264,000,000 | 66,000,000 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 264,000,000 | 66,000,000 |
| Total For ABN91 | | | | | | | | | | 0.00 | 264,000,000 | 66,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.98637 | | | | 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 | | | 6.18500 | 101.69104 | 6.18500 | 101.64055 | | | | 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 | | | 8.61000 | 106.45956 | 8.61000 | 106.38602 | | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 8.69000 | 104.33161 | 8.69000 | 104.25929 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/R On 14/05/2020 Spot Bond | | | 9.20000 | 103.13531 | 9.20000 | 103.05971 | | | | 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 | | | 9.19000 | 104.93996 | 9.19000 | 104.86312 | | | | 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 | | | 8.45000 | 105.40566 | 8.45000 | 105.33456 | | | | 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 | | | 9.01500 | 106.28378 | 9.01500 | 106.20741 | | | | 0.00 | 0 | 0 |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS16 On 11/11/2025 Spot Bond | | | 9.75000 | 107.02178 | 9.75000 | 106.93875 | | | | 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 | | | 9.73500 | 109.25396 | 9.73500 | 109.16933 | | | | 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 | | | 9.18500 | 107.49638 | 9.18500 | 107.41772 | | | | 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 | | | 8.36000 | 101.88216 | 8.36000 | 101.81378 | | | | 0.00 | 0 | 0 |
| Total ABS6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS6 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| ABS7 On 11/09/2026 Spot Bond | | | 9.75000 | 94.39282 | 9.75000 | 94.31959 | | | 4,875,000,000,000.00 | 500,000,000 | 4,360,000,000 |
| Total ABS7 SPOT | | | | | | | | | 4,875,000,000,000.00 | 500,000,000 | 4,360,000,000 |
| Total For ABS7 | | | | | | | | | 4,875,000,000,000.00 | 500,000,000 | 4,360,000,000 |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 8.86171 | 100.00000 | 8.80332 | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.53000 | 280.50097 | 3.53000 | 280.36595 | | | 510,438,000,000.00 | 144,600,000 | 72,300,000 |
| Total ABSI2 SPOT | | | | | | | | | 510,438,000,000.00 | 144,600,000 | 72,300,000 |
| Total For ABSI2 | | | | | | | | | 510,438,000,000.00 | 144,600,000 | 72,300,000 |
| ABSI4 On 31/01/2022 Spot Bond | | | 2.89000 | 143.43505 | 2.89000 | 146.25354 | | | 0.00 | 0 | 0 |
| Total ABSI4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI4 | | | | | | | | | 0.00 | 0 | 0 |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 1.00226 | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.06920 | 100.00000 | 0.06865 | | | 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 | 64.80011 | 100.00000 | 65.83463 | | | 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 | 91.61795 | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | 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 | 102.12486 | | | 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 | 102.17921 | | | 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 | 102.20096 | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL09€ On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.15729 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10€ On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.05931 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10€ On 20/12/2019 Spot Bond | | | 8.71000 | 102.12905 | 8.71000 | 104.81524 | | | | 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 | 206.70404 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 206.79272 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.10288 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL14€ On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL14€ On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.10946 | | | | 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 | 99.75629 | 10.23000 | 104.77358 | | | | 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 | | | 8.99000 | 103.49663 | 8.99000 | 103.42206 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17€ On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.10306 | | | | 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 | 101.99379 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL183 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.16321 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL184 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.09350 | | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.09196 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.11808 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.14648 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.15312 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.15312 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.05931 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.19028 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.19028 | | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 30/01/2023 Spot Bond | | | | 100.00000 | 0.00000 | 143.99235 | | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 14/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 144.95468 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| ACL208 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.93483 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40829 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.97625 | | | | 0.00 | 0 | 0 |
| Total ACL212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL212 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL213 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.75880 | | | | 0.00 | 2,500,000,000 | 1,250,000,000 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 2,500,000,000 | 1,250,000,000 |
| Total For ACL213 | | | | | | | | | | 0.00 | 2,500,000,000 | 1,250,000,000 |
| ACL214 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 94.82476 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.95221 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.95004 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.08325 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.71750 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.14122 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.12457 | | | | 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 | 102.07448 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| ACL222 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.04172 | | | 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 | 99.75641 | | | 0.00 | 0 | 0 |
| Total ADCB01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01 | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 82.50358 | 100.00000 | 81.95960 | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 82.50358 | 100.00000 | 81.95960 | | | 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 | 100.32164 | | | 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 | 100.10429 | | | 0.00 | 0 | 52,500,000 |
| Total ADCB05 SPOT | | | | | | | | | 0.00 | 0 | 52,500,000 |
| Total For ADCB05 | | | | | | | | | 0.00 | 0 | 52,500,000 |
| ADCB2 On 31/07/2018 Spot Bond | | | 100.00000 | 61.50881 | 100.00000 | 61.06287 | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | 0.00 | 0 | 0 |
| AECI00 On 21/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.60986 | | | 0.00 | 0 | 0 |
| Total AECI00 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI00 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A: On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33357 | | | 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 | 101.37587 | | | 0.00 | 0 | 0 |
| Total AHF2B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B2 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51675 | | | 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 | 101.29129 | | | 0.00 | 0 | 0 |
| 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 | 101.30540 | | | 0.00 | 0 | 0 |
| Total AHF3A4 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 AHF3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.65756 | | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58721 | | | | 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 | 102.16302 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.95265 | | | | 0.00 | 0 | 0 |
| Total AHF3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01U On 15/04/2020 Spot Bond | | | 100.00000 | 42.34380 | 100.00000 | 45.05196 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AU On 15/04/2020 Spot Bond | | | 100.00000 | 16.48254 | 100.00000 | 17.03873 | | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 11.31352 | 100.00000 | 11.22333 | | | | 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 | 9.21736 | 100.00000 | 9.14388 | | | | 0.00 | 0 | 0 |
| Total AIG2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIG2U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 8.21000 | 100.42450 | 8.21000 | 100.35865 | | | | 0.00 | 0 | 0 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.99000 | 111.39736 | 9.99000 | 111.30838 | | | | 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 | | | 9.30000 | 102.36787 | 9.30000 | 102.29203 | | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 15.74000 | 100.00000 | 15.63572 | | | | 0.00 | 0 | 0 |
| Total AIR04U 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 AIR04U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 10.52500 | 99.18741 | 10.52500 | 99.10451 | | | | 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 | | | 3.57000 | 175.45460 | 3.57000 | 175.36959 | | | | 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 | 101.85414 | | | | 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 | 102.53291 | | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 0 |
| APF03 On 07/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91864 | | | | 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 | 101.27648 | | | | 0.00 | 0 | 0 |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | 0 |
| APF05 On 24/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.37574 | | | | 0.00 | 0 | 0 |
| Total APF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF05 | | | | | | | | | | 0.00 | 0 | 0 |
| APF06 On 24/08/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.38578 | | | | 0.00 | 0 | 0 |
| Total APF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF06 | | | | | | | | | | 0.00 | 0 | 0 |
| AS116L On 18/01/2018 Spot Bond | | | 100.00000 | 92.76280 | 100.00000 | 92.08073 | | | | 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 | 89.73909 | 100.00000 | 89.10113 | | | | 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 | 40.98057 | 100.00000 | 40.68346 | | | | 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 | 40.92725 | 100.00000 | 40.63053 | | | | 0.00 | 0 | 0 |
| Total AS127U 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 AS127U | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 4.56442 | 100.00000 | 4.54505 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 0.12191 | 100.00000 | 0.12151 | | | | 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 | 12.88020 | 100.00000 | 15.01349 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 20.30223 | 100.00000 | 24.30849 | | | | 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 | 38.83541 | 100.00000 | 32.58561 | | | | 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 | 101.99384 | | | | 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 | | | 3.42000 | 239.69192 | 3.42000 | 239.57867 | | | | 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 | 101.02733 | | | | 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 | 99.94619 | | | | 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 | 100.71147 | | | | 0.00 | 0 | 0 |
| Total ASN036 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 ASN036 | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 07/12/2033 Spot Bond | | | 3.43500 | 213.64893 | 3.43500 | 213.54772 | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.34610 | | | 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 | 101.18771 | | | 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 | 101.07967 | | | 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 | 100.98675 | | | 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 | 99.63703 | | | 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 | 100.16851 | | | 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 | 99.84169 | | | 0.00 | 0 | 0 |
| Total ASN068 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 ASN068 | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.79236 | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 02/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 96.01792 | | | 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 | 102.34514 | | | 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 | 102.01543 | | | 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 | 99.93071 | | | 0.00 | 0 | 0 |
| Total ASN081 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.80365 | | | 0.00 | 0 | 7,700,000 |
| Total ASN083 SPOT | | | | | | | | | 0.00 | 0 | 7,700,000 |
| Total For ASN083 | | | | | | | | | 0.00 | 0 | 7,700,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.10965 | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 25/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.82797 | | | 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 | 118.09509 | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 05/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN088 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN088 | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.50752 | | | 0.00 | 0 | 0 |
| Total ASN090 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 ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 16/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 21/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.23668 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 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 |
| ASN09 On 10/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.73221 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 75.50937 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN11 On 02/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.10010 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN11 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.07023 | | | | 0.00 | 0 | 0 |
| Total ASN112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN112 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN11 On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.02326 | | | | 0.00 | 280,000,000 | 70,000,000 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 280,000,000 | 70,000,000 |
| Total For ASN113 | | | | | | | | | | 0.00 | 280,000,000 | 70,000,000 |
| ASN11 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 |
| ASN11 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 |
| ASN11 On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.03890 | | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.62680 | | | | 0.00 | 0 | 0 |
| Total ASN121 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 ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.03210 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12: On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.37807 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12: On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.38187 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.37204 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.09904 | | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.09823 | | | | 0.00 | 0 | 50,000,000 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| ASN13: On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.60497 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 05/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 87.62000 | | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 31/01/2022 Spot Bond | | | 3.62000 | 142.02282 | 3.62000 | 141.95365 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 30/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 87.62000 | | | | 0.00 | 0 | 0 |
| Total ASN141 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 ASN141 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 104.38925 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 28/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 58.51370 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.87948 | | | | 0.00 | 300,000,000 | 100,000,000 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 100,000,000 |
| Total For ASN146 | | | | | | | | | | 0.00 | 300,000,000 | 100,000,000 |
| ASN14: On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.87948 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/01/2022 Spot Bond | | | 3.66500 | 141.76295 | 3.66500 | 141.69342 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 109.29338 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 02/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.10231 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/03/2028 Spot Bond | | | 4.16000 | 159.95520 | 4.16000 | 159.87010 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 06/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 27/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16 On 08/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.79974 | | | | 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 | 100.45680 | | | | 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 | 102.19023 | | | | 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 | 100.09585 | | | | 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 30/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN178 | | | | | | | | | | 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 | 102.30391 | | | | 0.00 | 0 | 0 |
| Total ASN181 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 ASN181 | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 11/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35761 | | | 0.00 | 0 | 0 |
| Total ASN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN184 | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 25/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN185 | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 05/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.06484 | | | 0.00 | 0 | 0 |
| Total ASN189 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN189 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.91018 | | | 0.00 | 0 | 0 |
| Total ASN190 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.11873 | | | 0.00 | 0 | 0 |
| Total ASN191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN191 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 27/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN192 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN192 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN193 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 30/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.14246 | | | 0.00 | 0 | 0 |
| Total ASN194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN194 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 31/01/2038 Spot Bond | | | 3.67000 | 105.90404 | 3.67000 | 105.85203 | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 20/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.01148 | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN197 | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 04/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN198 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 ASN198 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 01/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN199 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 25/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN200 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 21/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN201 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 18/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN202 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.70678 | | | | 0.00 | 0 | 200,000,000 |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| ASN20: On 20/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.26839 | | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 25/08/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN207 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.43640 | | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.47407 | | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.21764 | | | | 0.00 | 0 | 0 |
| Total ASN210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN210 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 05/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN211 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 02/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN212 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 ASN212 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21 On 06/09/2022 Spot Bond | | | 100.00000 | 3.14295 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN213 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21 On 29/08/2022 Spot Bond | | | 100.00000 | 1.73415 | 100.00000 | 100.00000 | | | 460,000,000,000,000.00 | 24,600,000,000 | 24,600,000,000 | |
| Total ASN214 SPOT | | | | | | | | | 50,000,000,000,000.00 | 24,600,000,000 | 24,600,000,000 | |
| Total For ASN214 | | | | | | | | | 50,000,000,000,000.00 | 24,600,000,000 | 24,600,000,000 | |
| ASN38 On 20/12/2017 Spot Bond | | | 100.00000 | 97.61273 | 100.00000 | 98.76490 | | | 0.00 | 0 | 0 | |
| Total ASN38U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ASN38U | | | | | | | | | 0.00 | 0 | 0 | |
| ASN39 On 20/12/2017 Spot Bond | | | 100.00000 | 97.61273 | 100.00000 | 98.78912 | | | 0.00 | 0 | 0 | |
| Total ASN39U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ASN39U | | | | | | | | | 0.00 | 0 | 0 | |
| ASN40 On 20/12/2017 Spot Bond | | | 100.00000 | 97.61273 | 100.00000 | 98.68017 | | | 0.00 | 0 | 0 | |
| Total ASN40U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ASN40U | | | | | | | | | 0.00 | 0 | 0 | |
| ASN50 On 16/03/2018 Spot Bond | | | 100.00000 | 65.89883 | 100.00000 | 65.42107 | | | 0.00 | 0 | 0 | |
| Total ASN50U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ASN50U | | | | | | | | | 0.00 | 0 | 0 | |
| ASN75 On 20/09/2020 Spot Bond | | | 100.00000 | 13.51908 | 100.00000 | 15.23208 | | | 0.00 | 0 | 0 | |
| Total ASN75U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ASN75U | | | | | | | | | 0.00 | 0 | 0 | |
| ASN89 On 02/10/2018 Spot Bond | | | 100.00000 | 45.44147 | 100.00000 | 45.11202 | | | 0.00 | 0 | 0 | |
| Total ASN89U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ASN89U | | | | | | | | | 0.00 | 0 | 0 | |
| BAR00 On 12/06/2018 Spot Bond | | | 100.00000 | | 0.00000 | 99.91581 | | | 0.00 | 0 | 0 | |
| Total BAR001 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For BAR001 | | | | | | | | | 0.00 | 0 | 0 | |
| BAW11 On 01/10/2018 Spot Bond | | | 8.36000 | 105.78003 | 8.36000 | 105.70904 | | | 26,127,048,200,000.00 | 3,125,245,000 | 1,562,622,500 | |
| Total BAW11 SPOT | | | | | | | | | 26,127,048,200,000.00 | 3,125,245,000 | 1,562,622,500 | |
| Total For BAW11 | | | | | | | | | 26,127,048,200,000.00 | 3,125,245,000 | 1,562,622,500 | |
| BAW17 On 05/12/2018 Spot Bond | | | 100.00000 | | 0.00000 | 99.98881 | | | 0.00 | 0 | 0 | |
| Total BAW17 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For BAW17 | | | | | | | | | 0.00 | 0 | 0 | |
| BAW17 On 05/12/2018 Spot Bond | | | 100.00000 | 39.24959 | 100.00000 | 38.96192 | | | 0.00 | 0 | 0 | |
| Total BAW17/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 BAW17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.90111 | | | | 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 | | | 9.06000 | 103.90781 | 9.06000 | 103.83238 | | | | 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 | | | 9.16000 | 104.80426 | 9.16000 | 104.72777 | | | | 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 | 104.29400 | 9.30000 | 104.21674 | | | | 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 | 100.02324 | | | | 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 | 93.47979 | 100.00000 | 92.78218 | | | | 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 | 102.48615 | | | | 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 | 100.76572 | | | | 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 | 15.47715 | 100.00000 | 15.33264 | | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 13.55209 | 100.00000 | 13.42556 | | | | 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 | 100.04681 | | | | 0.00 | 0 | 0 |
| 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 | 101.95205 | | | | 0.00 | 0 | 0 |
| Total BAW3 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 BAW3 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW8 On 02/10/2017 Spot Bond | | | 6.75000 | 104.56392 | 6.75000 | 104.50617 | | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | 9.33500 | 102.06031 | 9.33500 | 101.98244 | | | | 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 | 102.26008 | | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA33 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.20261 | | | | 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 | 102.25017 | | | | 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 | 101.78205 | | | | 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 | 99.52819 | | | | 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 | 101.40309 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.07523 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.25051 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.25061 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA51 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.38674 | | | | 0.00 | 0 | 0 |
| Total BAYA51 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 BAYA51 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA51 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.41238 | | | 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 | 101.91714 | | | 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 | 102.41250 | | | 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 | 102.19095 | | | 0.00 | 0 | 0 |
| Total BAYA55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA55 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA55 On 31/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.48844 | | | 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 | 102.41243 | | | 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 | | | 12.85500 | 103.59281 | 12.85500 | 103.48766 | | | 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 | | | 12.11000 | 103.08833 | 12.11000 | 103.35019 | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA60 On 30/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.41241 | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.86874 | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.86855 | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.86864 | | | 0.00 | 0 | 0 |
| Total BAYB07 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 BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.97591 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.96371 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 22.31031 | 100.00000 | 22.14855 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 20.30489 | 100.00000 | 20.15767 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3U On 30/06/2035 Spot Bond | | | 100.00000 | 12.53389 | 100.00000 | 12.44302 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4U On 30/06/2035 Spot Bond | | | 100.00000 | 12.53389 | 100.00000 | 12.44302 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5U On 30/06/2035 Spot Bond | | | 100.00000 | 15.15406 | 100.00000 | 15.04420 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6U On 30/06/2035 Spot Bond | | | 100.00000 | 13.13074 | 100.00000 | 13.03554 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC121U On 24/11/2017 Spot Bond | | | 100.00000 | 86.59396 | 100.00000 | 86.00622 | | | | 0.00 | 0 | 0 |
| Total BC121U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC121U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ10 On 12/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.44541 | | | | 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 | 100.57476 | | | | 0.00 | 0 | 0 |
| Total BCJ11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ11 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ12 On 23/03/2018 Spot Bond | | | 8.65000 | 101.24355 | 8.65000 | 103.96552 | | | | 0.00 | 0 | 0 |
| Total BCJ12 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 BCJ12 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ13 On 20/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.21115 | | | 0.00 | 0 | 0 |
| Total BCJ13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ13 | | | | | | | | | 0.00 | 0 | 0 |
| BD0205 On 28/04/2028 Spot Bond | | | 8.47000 | 94.58722 | 8.47000 | 185.92259 | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | 0.00 | 0 | 0 |
| BD0206 On 02/03/2028 Spot Bond | | | 8.47000 | 95.90510 | 8.47000 | 186.40997 | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.85500 | 98.23718 | 8.85500 | 98.16744 | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | 0.00 | 0 | 0 |
| BEER02 On 28/03/2018 Spot Bond | | | 7.61000 | 102.97299 | 7.61000 | 102.91031 | | | 0.00 | 0 | 0 |
| Total BEER02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BEER02 | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 8.98848 | 100.00000 | 8.92331 | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | 0.00 | 0 | 0 |
| BG1A8U On 21/11/2032 Spot Bond | | | 100.00000 | 7.77838 | 100.00000 | 7.72199 | | | 0.00 | 0 | 0 |
| Total BG1A8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A8U | | | | | | | | | 0.00 | 0 | 0 |
| BG1B2U On 21/11/2032 Spot Bond | | | 100.00000 | 7.77838 | 100.00000 | 7.72199 | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | 0.00 | 0 | 0 |
| BG1C2U On 21/11/2032 Spot Bond | | | 100.00000 | 8.25189 | 100.00000 | 8.19207 | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2U On 21/11/2032 Spot Bond | | | 100.00000 | 8.40973 | 100.00000 | 8.34877 | | | 0.00 | 0 | 0 |
| Total BG1D2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2U On 21/11/2032 Spot Bond | | | 100.00000 | 11.04037 | 100.00000 | 10.96032 | | | 0.00 | 0 | 0 |
| Total BG1E2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2U On 21/11/2032 Spot Bond | | | 100.00000 | 15.24939 | 100.00000 | 15.13882 | | | 0.00 | 0 | 0 |
| Total BG1F2U 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 BG1F2U | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.10723 | | | 0.00 | 2,600,000,000 | 2,350,000,000 |
| Total BGL01 SPOT | | | | | | | | | 0.00 | 2,600,000,000 | 2,350,000,000 |
| Total For BGL01 | | | | | | | | | 0.00 | 2,600,000,000 | 2,350,000,000 |
| BGL02 On 19/11/2019 Spot Bond | | | 9.41000 | 106.11597 | 9.41000 | 106.03644 | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.08098 | | | 0.00 | 3,948,000,000 | 1,974,000,000 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 3,948,000,000 | 1,974,000,000 |
| Total For BGL03 | | | | | | | | | 0.00 | 3,948,000,000 | 1,974,000,000 |
| BGL04 On 05/02/2020 Spot Bond | | | 9.86000 | 101.38850 | 9.86000 | 101.30897 | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2020 Spot Bond | | | 10.71000 | 101.84885 | 10.71000 | 101.76083 | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.27061 | | | 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 | | | 11.33000 | 102.04302 | 11.33000 | 101.94987 | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.11580 | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 10.71000 | 106.88457 | 10.71000 | 106.79370 | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.95719 | | | 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 | | | 11.09000 | 104.73957 | 11.09000 | 108.16074 | | | 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 | 102.16157 | | | 0.00 | 0 | 0 |
| Total BGL12 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 BGL12 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL13 On 20/08/2021 Spot Bond | | | 10.96000 | 103.12822 | 10.96000 | 103.03854 | | | | 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 | 101.07710 | | | | 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 | 99.71774 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For BGL15 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| BGL16 On 25/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.42063 | | | | 0.00 | 0 | 0 |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL17 On 14/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.75607 | | | | 0.00 | 0 | 0 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR04 On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 104.60274 | | | | 0.00 | 0 | 0 |
| Total BGR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR04 | | | | | | | | | | 0.00 | 0 | 0 |
| BGT01 On 12/09/2022 Spot Bond | | | 100.00000 | 1.00226 | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.46974 | | | | 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 | 100.93025 | | | | 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 | | | 8.26000 | 102.72159 | 8.26000 | 102.65346 | | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BID07 On 30/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.74141 | | | | 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 | 101.77955 | | | | 0.00 | 0 | 0 |
| Total BID08 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 BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.78902 | | | | 0.00 | 0 | 0 |
| Total BPPF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF01 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.93798 | | | | 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 | 103.74758 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC18 On 11/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93721 | | | | 0.00 | 0 | 0 |
| Total BTC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC181 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC18 On 18/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.79045 | | | | 0.00 | 0 | 0 |
| Total BTC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC182 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC18 On 29/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.55826 | | | | 0.00 | 0 | 0 |
| Total BTC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC183 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC18 On 06/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.41143 | | | | 0.00 | 0 | 0 |
| Total BTC184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC184 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC18 On 13/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.26405 | | | | 0.00 | 0 | 0 |
| Total BTC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC185 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC18 On 08/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.76211 | | | | 0.00 | 0 | 0 |
| Total BTC186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC186 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC18 On 15/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.57406 | | | | 0.00 | 0 | 0 |
| Total BTC187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC187 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC18 On 04/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.24105 | | | | 0.00 | 0 | 0 |
| Total BTC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC188 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.86040 | | | | 0.00 | 0 | 0 |
| Total BWZ18B 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 BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.92003 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.44714 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73611 | | | | 0.00 | 0 | 0 |
| Total BWZJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.75562 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 13.37626 | 100.00000 | 13.27928 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 13.30642 | 100.00000 | 13.20995 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 13.41118 | 100.00000 | 13.31395 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 13.41118 | 100.00000 | 13.31395 | | | | 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 | 67.00573 | 100.00000 | 66.51994 | | | | 0.00 | 0 | 0 |
| Total BYA49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA49U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 20.60804 | 100.00000 | 20.45863 | | | | 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 | | | 14.56000 | 97.27098 | 14.56000 | 97.15775 | | | | 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 | 102.18285 | | | | 0.00 | 0 | 0 |
| Total CBL13 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 CBL13 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 12.36000 | 100.25167 | 12.36000 | 100.15370 | | | | 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 | 100.57975 | | | | 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 | | | 11.86000 | 99.20010 | 11.86000 | 99.10696 | | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.27541 | | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 9.41000 | 100.84291 | 9.41000 | 100.76735 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.55564 | | | | 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 | 100.99437 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.80474 | | | | 0.00 | 0 | 0 |
| Total CBL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL25 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 9.71000 | 108.05643 | 9.71000 | 107.97293 | | | | 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 | 100.63284 | | | | 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 | | | 10.27500 | 112.52991 | 10.27500 | 112.43752 | | | | 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 | | | 9.61000 | 112.64672 | 9.61000 | 112.56009 | | | | 0.00 | 0 | 0 |
| Total CCT02 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 CCT02 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.05000 | 105.63834 | 10.05000 | 105.55392 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT04 On 17/07/2027 Spot Bond | | | 9.78000 | 110.55242 | 9.78000 | 102.83103 | | | | 0.00 | 0 | 0 |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.97441 | | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 111.28590 | 10.00000 | 111.19880 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.31059 | | | | 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 | 101.37405 | | | | 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 | 61.12899 | 100.00000 | 60.68580 | | | | 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 | 56.71979 | 100.00000 | 56.30406 | | | | 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 | 66.08158 | 100.00000 | 65.60249 | | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.91711 | | | | 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 | 100.94922 | | | | 0.00 | 0 | 22,500,000 |
| Total CGR23 SPOT | | | | | | | | | | 0.00 | 0 | 22,500,000 |
| Total For CGR23 | | | | | | | | | | 0.00 | 0 | 22,500,000 |
| CGR24 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.43753 | | | | 0.00 | 0 | 0 |
| Total CGR24 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 CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.28811 | | | | 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 | 100.42620 | | | | 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 | 100.75728 | | | | 0.00 | 0 | 0 |
| Total CGR28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR28 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.97809 | | | | 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 | 101.83047 | | | | 0.00 | 0 | 0 |
| Total CGR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR31 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR32 On 21/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.55451 | | | | 0.00 | 0 | 0 |
| Total CGR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR32 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.69147 | | | | 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 | 103.26015 | | | | 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 | 100.30674 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.85899 | | | | 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 | 29.40478 | 100.00000 | 29.18926 | | | | 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 | 101.09245 | | | | 0.00 | 0 | 0 |
| Total CIG10 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 CIG10 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG11 On 29/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.12076 | | | | 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 | 101.16602 | | | | 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 | 21.07696 | 100.00000 | 20.92415 | | | | 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 | 21.07696 | 100.00000 | 20.92415 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 21.07696 | 100.00000 | 20.92415 | | | | 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 | 23.30897 | 100.00000 | 23.13997 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 101.94841 | 10.11000 | 101.86648 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 139.54368 | 3.14000 | 139.41139 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 3.59000 | 98.17030 | 3.59000 | 136.40243 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | | 0.00 | 0 | 0 |
| Total CLN231/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 CLN231/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN24: On 24/02/2019 Spot Bond | | | 13.50000 | 95.13555 | 13.50000 | 95.03429 | | | 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 | 100.40544 | 9.35000 | 100.33148 | | | 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 | | | 8.79000 | 105.63834 | 8.79000 | 105.56429 | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | 0.00 | 0 | 0 |
| CLN29: On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN29: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.27124 | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | 0.00 | 0 | 0 |
| CLN30: 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 |
| CLN30: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.38288 | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | 0.00 | 0 | 0 |
| CLN30: 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 |
| CLN30: 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 |
| CLN30: 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 |
| CLN31: On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.68029 | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 14/11/2022 Spot Bond | | | 10.61500 | 98.88604 | 10.61500 | 98.80269 | | | 0.00 | 0 | 0 |
| Total CLN314 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 CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 20/03/2023 Spot Bond | | | 11.13500 | 95.43235 | 11.13500 | 100.36284 | | | | 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 | 102.30400 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.66686 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.07092 | | | | 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 | 103.18734 | 8.80500 | 103.11488 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.14022 | | | | 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 | 102.17299 | | | | 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 | 102.29954 | | | | 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 | 102.32833 | | | | 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 | 102.36526 | | | | 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 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.29502 | | | | 0.00 | 0 | 0 |
| Total CLN340 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 CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.45234 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.95004 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.33498 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01717 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.99740 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN358 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.90203 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2024 Spot Bond | | | 9.79500 | 103.32612 | 9.79500 | 108.50419 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.04940 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.94795 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 20/03/2024 Spot Bond | | | 11.93500 | 104.33810 | 11.93500 | 110.70504 | | | | 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 | 100.98236 | | | | 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 | | | 11.96500 | 104.34746 | 11.96500 | 104.24865 | | | | 0.00 | 0 | 0 |
| Total CLN367 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 CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.27297 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.16634 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.43054 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.02206 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.05920 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.05935 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 20/03/2021 Spot Bond | | | 9.11000 | 102.04156 | 9.11000 | 106.89316 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.06059 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 97.78270 | 10.98000 | 102.95418 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 99.73846 | 11.00000 | 105.13226 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN381 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.27743 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 20/09/2024 Spot Bond | | | 11.72500 | 101.17075 | 11.72500 | 107.07201 | | | | 0.00 | 0 | 0 |
| Total CLN384 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 CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.46965 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.05907 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.23157 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.17946 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 104.90803 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.07012 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09433 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.22321 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.22790 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.64535 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.64199 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.07001 | | | | 0.00 | 0 | 0 |
| Total CLN400 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 CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.55228 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.58016 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.08093 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.58674 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.27749 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.28841 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.59377 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 104.14713 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.67039 | | | | 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 | 102.36482 | | | | 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 | 101.68513 | | | | 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 | 99.90319 | 4.00000 | 115.66632 | | | | 0.00 | 0 | 0 |
| Total CLN417 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 CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 23/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.28513 | | | | 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 | 102.47402 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 48.76427 | 7.01000 | 48.73712 | | | | 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 | 102.49584 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.52099 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 110.54730 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.51000 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.56110 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 105.19642 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.33250 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 104.45126 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.64023 | | | | 0.00 | 0 | 0 |
| Total CLN428 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 CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.93226 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 118.72054 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 116.14307 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 115.25712 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 121.52148 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 119.54812 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN435 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.26661 | | | | 0.00 | 0 | 0 |
| Total CLN435 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN435 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.16834 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 03/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.95796 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 120.69164 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 104.02168 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 23/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.43772 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| Total CLN444 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 CLN444 | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 9.46000 | 109.13255 | 9.46000 | 109.05034 | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 31/01/2022 Spot Bond | | | 4.29000 | 138.21019 | 4.29000 | 138.13548 | | | 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 | | | 6.32000 | 99.34178 | 6.32000 | 99.27208 | | 772,304,000,000.00 | 122,200,000 | 61,100,000 | |
| Total CLN453 SPOT | | | | | | | | 772,304,000,000.00 | 122,200,000 | 61,100,000 | |
| Total For CLN453 | | | | | | | | 772,304,000,000.00 | 122,200,000 | 61,100,000 | |
| CLN453 On 31/01/2025 Spot Bond | | | 5.96000 | 101.72604 | 5.96000 | 101.65755 | | 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 | 100.40639 | | 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 | 102.54403 | | 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 | 100.57125 | | 0.00 | 0 | 0 | |
| Total CLN457 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLN457 | | | | | | | | 0.00 | 0 | 0 | |
| CLN457 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.26116 | | 0.00 | 0 | 0 | |
| Total CLN458 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLN458 | | | | | | | | 0.00 | 0 | 0 | |
| CLN458 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.25848 | | 0.00 | 0 | 0 | |
| Total CLN460 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLN460 | | | | | | | | 0.00 | 0 | 0 | |
| CLN460 On 15/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.68405 | | 0.00 | 0 | 0 | |
| Total CLN461 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLN461 | | | | | | | | 0.00 | 0 | 0 | |
| CLN461 On 16/02/2022 Spot Bond | | | 10.28000 | 103.44963 | 10.28000 | 103.36512 | | 0.00 | 0 | 0 | |
| Total CLN462 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLN462 | | | | | | | | 0.00 | 0 | 0 | |
| CLN462 On 23/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.39162 | | 0.00 | 0 | 0 | |
| Total CLN463 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 CLN463 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN463 On 13/03/2022 Spot Bond | | | 9.54500 | 101.74711 | 9.54500 | 101.66980 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 14/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.86415 | | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.47746 | | | | 0.00 | 0 | 0 |
| Total CLN466 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN466 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN466 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.80059 | | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN467 On 28/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.83596 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.91461 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 07/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.74931 | | | | 0.00 | 0 | 0 |
| Total CLN470 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN470 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN470 On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.52708 | | | | 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 | 100.50871 | | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN472 On 05/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.79357 | | | | 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 | | | 9.74500 | 104.86069 | 9.74500 | 104.74198 | | | | 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 | 100.03219 | | | | 0.00 | 0 | 0 |
| Total CLN475 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 CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.28841 | | | | 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 | 14.42953 | 100.00000 | 14.32091 | | | | 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 | | | 9.60000 | 104.48540 | 9.60000 | 102.51310 | | | | 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 | 101.94807 | | | | 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 | 16.75322 | 100.00000 | 16.59333 | | | | 0.00 | 0 | 0 |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN480 On 07/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.03205 | | | | 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 | 100.47614 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN482 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.48093 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN483 On 02/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.10118 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN484 On 02/12/2021 Spot Bond | | | 9.21000 | 103.70614 | 9.21000 | 103.61217 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 20/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.38119 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN486 On 07/12/2021 Spot Bond | | | 12.22500 | 103.70784 | 12.22500 | 103.69317 | | | | 0.00 | 0 | 0 |
| Total CLN487 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 CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN487 On 28/07/2022 Spot Bond | | | 9.02500 | 107.24258 | 9.02500 | 101.51180 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN488 On 28/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03297 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN489 On 28/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.08481 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 07/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.87807 | | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN491 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN491 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.79342 | | | | 0.00 | 0 | 0 |
| Total CLN492 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN492 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN492 On 20/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.64939 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN493 On 07/12/2017 Spot Bond | | | 11.71000 | 103.07307 | 11.71000 | 101.61855 | | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN494 On 29/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.19665 | | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 04/09/2024 Spot Bond | | | 10.02500 | 105.53360 | 10.02500 | 100.33093 | | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.10413 | | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 215.63283 | | | | 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 |

| Contract 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 CLN61 | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 8.85500 | 98.23718 | 8.85500 | 98.16744 | | | 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 | | | 8.47000 | 94.58722 | 8.47000 | 185.92259 | | | 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 | | | 8.47000 | 95.90510 | 8.47000 | 186.40997 | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.93045 | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.01564 | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.41500 | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.01559 | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.09185 | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF16 On 17/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.56689 | | | 0.00 | 0 | 0 |
| Total CLNF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF16 | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.48641 | | | 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 | | | 7.26000 | 103.60928 | 7.26000 | 103.54873 | | 8,712,000,000,000.00 | 1,200,000,000 | 1,240,000,000 | |
| Total COJ04 SPOT | | | | | | | | 8,712,000,000,000.00 | 1,200,000,000 | 1,240,000,000 | |
| Total For COJ04 | | | | | | | | 8,712,000,000,000.00 | 1,200,000,000 | 1,240,000,000 | |
| COJ05 On 05/06/2023 Spot Bond | | | 8.93000 | 117.68256 | 8.93000 | 117.59831 | | 0.00 | 0 | 700,000,000 | |
| Total COJ05 SPOT | | | | | | | | 0.00 | 0 | 700,000,000 | |

| 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 COJ05 | | | | | | | | | 0.00 | 0 | 700,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 9.32000 | 109.34132 | 9.32000 | 109.26016 | | | 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 | | | 10.20000 | 109.66638 | 10.20000 | 109.57699 | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 9.68500 | 104.99442 | 9.68500 | 104.91306 | | | 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 | | | 9.86000 | 100.84351 | 9.86000 | 100.76399 | | | 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 | | | 11.18000 | 98.48532 | 11.18000 | 98.39753 | | | 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 | | | 11.20000 | 91.78911 | 11.20000 | 91.70715 | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.50000 | 98.95943 | 11.50000 | 99.73431 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |
| CS001 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.79324 | | | 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 | 99.77570 | | | 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 | 99.46459 | | | 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 | 19.15162 | 100.00000 | 18.97085 | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 17.79536 | 100.00000 | 17.62738 | | | 0.00 | 0 | 0 |
| Total CSD04U 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 CSD04U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38 On 10/06/2018 Spot Bond | | | 100.00000 | 55.20260 | 100.00000 | 66.52949 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40 On 10/06/2018 Spot Bond | | | 100.00000 | 55.54895 | 100.00000 | 66.78314 | | | | 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 | | | 5.66000 | 103.14211 | 5.66000 | 103.09428 | | | | 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 | 103.08127 | 6.86000 | 103.02339 | | | | 0.00 | 0 | 0 |
| Total DENG44/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.82687 | | | | 0.00 | 0 | 0 |
| Total DENG65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG65 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG7 On 04/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.09041 | | | | 0.00 | 0 | 0 |
| Total DENG72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG72 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58410 | | | | 0.00 | 0 | 0 |
| Total DLTB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 95.06439 | 100.00000 | 94.34421 | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 95.06439 | 100.00000 | 94.34421 | | | | 0.00 | 0 | 0 |
| Total DLTB03/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.61625 | | | | 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 | 101.75213 | | | | 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 | 73.24012 | | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL01 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.52184 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|--------------------|
| Total DOL012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL012 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 8.88000 | 102.54434 | 8.88000 | 102.47133 | | | 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 | | | 8.41000 | 103.10636 | 8.41000 | 103.03714 | | | 0.00 | 0 | 50,000,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 23.08804 | 100.00000 | 22.93591 | | | 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 | | | 9.22500 | 103.66564 | 9.22500 | 103.58945 | | 769,423,117,500.00 | | 83,406,300 | 243,323,800 |
| Total DV23 SPOT | | | | | | | | 769,423,117,500.00 | | 83,406,300 | 243,323,800 |
| Total For DV23 | | | | | | | | 769,423,117,500.00 | | 83,406,300 | 243,323,800 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 11.41153 | 100.00000 | 11.33634 | | 0.00 | 0 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 11.41153 | 100.00000 | 11.33634 | | 0.00 | 0 | 0 | 0 |
| Total DV23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DV23/R2023 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DV24 On 18/02/2024 Spot Bond | | | 9.39500 | 102.02017 | 9.39500 | 101.94384 | | 0.00 | 0 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DV24 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.61903 | 9.69000 | 100.54145 | | 0.00 | 0 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.61903 | 9.69000 | 100.54145 | | 0.00 | 0 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 10.92500 | 95.32972 | 10.92500 | 95.24709 | | 0.00 | 0 | 0 | 0 |
| Total DV29 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DV29 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.64467 | 10.10000 | 100.56387 | | 0.00 | 0 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.64467 | 10.10000 | 100.56387 | | 0.00 | 0 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DVC02 On 19/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.44087 | | 0.00 | 0 | 0 | 0 |
| Total DVC028 SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For DVC028 | | | | | | | | 0.00 | 0 | 0 | 0 |
| DVC02 On 29/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.22239 | | 0.00 | 0 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total DVC029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC029 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC26 On 29/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22505 | | | | 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 | 101.87050 | | | | 0.00 | 0 | 790,000,000 |
| Total DVF18 SPOT | | | | | | | | | | 0.00 | 0 | 790,000,000 |
| Total For DVF18 | | | | | | | | | | 0.00 | 0 | 790,000,000 |
| DVF19 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75128 | | | | 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 | 100.23713 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total DVF20 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For DVF20 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| DVF20B On 28/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.72804 | | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20C On 31/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.23109 | | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.24564 | | | | 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 | 101.89972 | | | | 0.00 | 0 | 0 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22B On 29/08/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.24111 | | | | 0.00 | 24,600,000,000 | 24,600,000,000 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 24,600,000,000 | 24,600,000,000 |
| Total For DVF22B | | | | | | | | | | 0.00 | 24,600,000,000 | 24,600,000,000 |
| E170 On 01/08/2020 Spot Bond | | | 8.00000 | 115.42019 | 8.00000 | 115.34640 | | | | 0.00 | 0 | 200,000,000 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 23.08851 | 100.00000 | 22.93638 | | | | 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 | | | 8.72000 | 101.97834 | 8.72000 | 101.90741 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|-------------------|---------------|
| Total ECN20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN20 | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 8.92000 | 102.94872 | 8.92000 | 102.87551 | | | 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 | | | 9.33500 | 102.87069 | 9.33500 | 102.79420 | | | 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 | | | 3.68000 | 102.66888 | 3.68000 | 102.61840 | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | 0.00 | 0 | 0 |
| EFS00E On 23/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.45855 | | | 0.00 | 0 | 0 |
| Total EFS00B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS00B | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A1 On 28/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.17581 | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | 0.00 | 0 | 0 |
| EFS0C1 On 28/10/2023 Spot Bond | | | 100.00000 | 18.54138 | 100.00000 | 18.40695 | | | 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 | | | 3.31000 | 98.33801 | 3.31000 | 98.29256 | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 115.74566 | 2.25000 | 115.70204 | | | 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 | | | 3.24000 | 127.53158 | 3.24000 | 127.47336 | | 522,936,000,000.00 | 161,400,000 | 80,700,000 | |
| Total EL28 SPOT | | | | | | | | 522,936,000,000.00 | 161,400,000 | 80,700,000 | |
| Total For EL28 | | | | | | | | 522,936,000,000.00 | 161,400,000 | 80,700,000 | |
| EL29 On 19/11/2029 Spot Bond | | | 3.25000 | 113.96989 | 3.25000 | 113.91776 | | 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 | | | 3.27000 | 112.30530 | 3.27000 | 112.25377 | | 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 | | | 3.32000 | 104.11917 | 3.32000 | 104.07081 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| Total EL31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL31 | | | | | | | | | 0.00 | 0 | 0 |
| EL36 On 31/01/2036 Spot Bond | | | 3.28000 | 99.42413 | 3.28000 | 99.37843 | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | 0.00 | 0 | 0 |
| EL36/12 On 31/01/2036 Spot Bond | | | 2.25000 | 115.74566 | 2.25000 | 115.70204 | | | 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 | | | 8.91000 | 105.37877 | 8.91000 | 105.30390 | | | 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 | | | 8.99000 | 105.09812 | 8.99000 | 105.02280 | | | 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 | | | 10.25000 | 102.57698 | 10.25000 | 102.49343 | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.71000 | 93.15383 | 10.71000 | 97.10906 | | 12,852,000,000,000.00 | 1,200,000,000 | 1,200,000,000 | |
| Total EMM04 SPOT | | | | | | | | 12,852,000,000,000.00 | 1,200,000,000 | 1,200,000,000 | |
| Total For EMM04 | | | | | | | | 12,852,000,000,000.00 | 1,200,000,000 | 1,200,000,000 | |
| EMM05 On 17/04/2029 Spot Bond | | | 10.97500 | 102.28864 | 10.97500 | 102.93823 | | 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 | | | 10.35000 | 101.68308 | 10.35000 | 101.82413 | | 0.00 | 0 | 0 | |
| Total EMM06 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM06 | | | | | | | | 0.00 | 0 | 0 | |
| EMM07 On 10/07/2027 Spot Bond | | | 10.20000 | 103.72883 | 10.20000 | 102.79664 | | 0.00 | 0 | 0 | |
| Total EMM07 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM07 | | | | | | | | 0.00 | 0 | 0 | |
| EMM07 On 17/07/2032 Spot Bond | | | 11.01500 | 111.21426 | 11.01500 | 91.28591 | | 0.00 | 0 | 0 | |
| Total EMM07P SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM07P | | | | | | | | 0.00 | 0 | 0 | |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26549 | | 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 | 100.93176 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.43063 | | | | 0.00 | 920,000,000 | 230,000,000 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 920,000,000 | 230,000,000 |
| Total For EPF006 | | | | | | | | | | 0.00 | 920,000,000 | 230,000,000 |
| EPF006 On 02/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.09522 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.36742 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.68842 | | | | 0.00 | 0 | 0 |
| Total EPF009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF009 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF009 On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.79069 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.51749 | | | | 0.00 | 0 | 0 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 01/09/2018 Spot Bond | | | 100.00000 | 56.42191 | 100.00000 | 56.00838 | | | | 0.00 | 0 | 0 |
| Total EPF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF01U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF01U On 01/09/2019 Spot Bond | | | 100.00000 | 28.53829 | 100.00000 | 28.32911 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02U On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPFC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC27 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC27 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.73673 | | | | 0.00 | 0 | 0 |
| Total EPFC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC29 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC29 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.08996 | | | | 0.00 | 0 | 0 |
| Total EPFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC30 On 06/09/2017 Spot Bond | | | | 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 EPFC31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC31 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3:On 03/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76564 | | | | 0.00 | 0 | 0 |
| Total EPFC32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC32 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3:On 06/03/2018 Spot Bond | | | 100.00000 | 72.78073 | 100.00000 | 72.37937 | | | 190,000,000,000,000.00 | 11,900,000,000 | 8,400,000,000 | |
| Total EPFC33 SPOT | | | | | | | | | 10,000,000,000,000.00 | 11,900,000,000 | 8,400,000,000 | |
| Total For EPFC33 | | | | | | | | | 10,000,000,000,000.00 | 11,900,000,000 | 8,400,000,000 | |
| EPFC3:On 06/09/2018 Spot Bond | | | 100.00000 | 50.10389 | 100.00000 | 49.43860 | | | 940,000,000,000,000.00 | 19,400,000,000 | 19,400,000,000 | |
| Total EPFC34 SPOT | | | | | | | | | 10,000,000,000,000.00 | 19,400,000,000 | 19,400,000,000 | |
| Total For EPFC34 | | | | | | | | | 10,000,000,000,000.00 | 19,400,000,000 | 19,400,000,000 | |
| EQS05 On 25/04/2019 Spot Bond | | | 100.00000 | 32.24684 | 100.00000 | 32.01305 | | | 0.00 | 0 | 46,666,700 | |
| Total EQS05 SPOT | | | | | | | | | 0.00 | 0 | 46,666,700 | |
| Total For EQS05 | | | | | | | | | 0.00 | 0 | 46,666,700 | |
| EQS06 On 09/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.56646 | | | 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 | | | 11.86000 | 101.91244 | 11.86000 | 101.81624 | | | 0.00 | 0 | 0 | |
| Total EQS07 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EQS07 | | | | | | | | | 0.00 | 0 | 0 | |
| EQS08:On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.61772 | | | 0.00 | 0 | 0 | |
| Total EQS08A SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EQS08A | | | | | | | | | 0.00 | 0 | 0 | |
| EQS08:On 04/10/2018 Spot Bond | | | 100.00000 | 46.07598 | 100.00000 | 45.74193 | | | 0.00 | 0 | 0 | |
| EQS08:On 04/10/2018 Spot Bond | | | 100.00000 | 46.17533 | 100.00000 | 45.84055 | | | 0.00 | 0 | 0 | |
| Total EQS08A/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EQS08A/JIBAR | | | | | | | | | 0.00 | 0 | 0 | |
| EQS10 On 28/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.17613 | | | 0.00 | 0 | 0 | |
| Total EQS10 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EQS10 | | | | | | | | | 0.00 | 0 | 0 | |
| ERS3B:On 17/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.54760 | | | 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 | 100.54855 | | | 0.00 | 0 | 0 | |
| Total ERS3B5 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For ERS3B5 | | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| ERS3C On 17/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.57714 | | | | 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 | 100.60664 | | | | 0.00 | 0 | 0 |
| Total ERS3C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C5 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.42204 | | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.70633 | | | | 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 | 100.13551 | | | | 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 | 100.93219 | | | | 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 | 100.54169 | | | | 0.00 | 0 | 0 |
| Total ERSA23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA23 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.52697 | | | | 0.00 | 0 | 0 |
| Total ERSA24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA24 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.54471 | | | | 0.00 | 0 | 0 |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 7.73000 | 104.50869 | 7.73000 | 104.44374 | | | | 0.00 | 0 | 48,710,000,000 |
| Total ES18 SPOT | | | | | | | | | | 0.00 | 0 | 48,710,000,000 |
| Total For ES18 | | | | | | | | | | 0.00 | 0 | 48,710,000,000 |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 103.62174 | 9.25000 | 103.54496 | | | | 0.00 | 0 | 0 |
| Total ES18/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18/R204 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| ES23 On 25/01/2023 Spot Bond | | | 8.75500 | 106.52804 | 8.75500 | 106.45365 | | | 17,345,406,000.00 | 1,981,200 | 1,934,151,900 |
| Total ES23 SPOT | | | | | | | | | 17,345,406,000.00 | 1,981,200 | 1,934,151,900 |
| Total For ES23 | | | | | | | | | 17,345,406,000.00 | 1,981,200 | 1,934,151,900 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.28092 | 10.00000 | 101.20039 | | | 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 | | | 9.61500 | 93.32680 | 9.61500 | 93.25499 | | | 25,027,445,977,500.00 | 2,602,958,500 | 12,302,896,000 |
| Total ES26 SPOT | | | | | | | | | 25,027,445,977,500.00 | 2,602,958,500 | 12,302,896,000 |
| Total For ES26 | | | | | | | | | 25,027,445,977,500.00 | 2,602,958,500 | 12,302,896,000 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 103.46688 | 7.85000 | 103.40160 | | | 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 | | | 10.66000 | 75.89757 | 10.68000 | 75.70941 | | | 27,750,417,942,000.00 | 2,603,228,700 | 58,916,389,200 |
| Total ES33 SPOT | | | | | | | | | 27,750,417,942,000.00 | 2,603,228,700 | 58,916,389,200 |
| Total For ES33 | | | | | | | | | 27,750,417,942,000.00 | 2,603,228,700 | 58,916,389,200 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 99.92000 | 7.50000 | 99.86004 | | | 0.00 | 0 | 0 |
| Total ES33/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33/R209 | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Spot Bond | | | 10.93000 | 82.59354 | 10.93000 | 82.52152 | | | 17,784,203,000.00 | 1,627,100 | 15,903,219,800 |
| Total ES42 SPOT | | | | | | | | | 17,784,203,000.00 | 1,627,100 | 15,903,219,800 |
| Total For ES42 | | | | | | | | | 17,784,203,000.00 | 1,627,100 | 15,903,219,800 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.21194 | 8.50000 | 103.14153 | | | 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 | 98.98401 | | | 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 | 102.02655 | | | 0.00 | 40,000,000 | 10,000,000 |
| Total FBJ20Z SPOT | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For FBJ20Z | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.09192 | | | 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 | 42.77964 | 100.00000 | 42.46949 | | | 0.00 | 0 | 0 |
| Total FIF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF01U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FIF02U On 01/11/2019 Spot Bond | | | 100.00000 | 23.41083 | 100.00000 | 23.24110 | | | | 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 | 15.59004 | 100.00000 | 15.47701 | | | | 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 | 12.48296 | 100.00000 | 12.39246 | | | | 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 | 14.68331 | 100.00000 | 14.57687 | | | | 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 | 10.48645 | 100.00000 | 10.41042 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.44141 | | | | 0.00 | 0 | 0 |
| Total FIFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB07 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.26781 | | | | 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 | 100.19887 | | | | 0.00 | 0 | 0 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB09 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.85834 | | | | 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 | 100.18291 | | | | 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 | 100.78804 | | | | 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 | 100.61920 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-----------------------|
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 5.77935 | 100.00000 | 5.74510 | | | 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 | 11.89492 | 100.00000 | 11.80868 | | | 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 | 26.31294 | 100.00000 | 26.12217 | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 8.46000 | 101.93005 | 8.46000 | 101.86085 | | | 0.00 | 0 | 360,000,000 |
| Total FRB05 SPOT | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For FRB05 | | | | | | | | | 0.00 | 0 | 360,000,000 |
| FRB11 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.32605 | | | 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 | 100.50007 | | | 0.00 | 0 | 26,450,000,000 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 26,450,000,000 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 26,450,000,000 |
| FRB13 On 02/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 96.99496 | | | 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 | | | 10.31000 | 101.78948 | 10.31000 | 101.70564 | | | 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 | 102.26032 | | | 0.00 | 388,000,000 | 194,000,000 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 388,000,000 | 194,000,000 |
| Total For FRB15 | | | | | | | | | 0.00 | 388,000,000 | 194,000,000 |
| FRB16 On 08/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.41470 | | | 0.00 | 0 | 60,000,000 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For FRB16 | | | | | | | | | 0.00 | 0 | 60,000,000 |
| FRB17 On 08/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.01428 | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 12.78840 | 100.00000 | 12.69569 | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| FRB18 On 13/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.75040 | | | 0.00 | 0 | 0 |
| Total FRB18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB18 | | | | | | | | | 0.00 | 0 | 0 |
| FRB19 On 14/04/2021 Spot Bond | | | 11.01000 | 108.90768 | 11.01000 | 108.81204 | | | 0.00 | 0 | 0 |
| Total FRB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.17908 | | | 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 | 100.45230 | | | 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 | 99.99983 | | | 0.00 | 0 | 0 |
| Total FRB22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 9.11000 | 106.06410 | 9.11000 | 105.98668 | | 8,199,000,000,000.00 | 900,000,000 | 450,000,000 | |
| Total FRBC21 SPOT | | | | | | | | 8,199,000,000,000.00 | 900,000,000 | 450,000,000 | |
| Total For FRBC21 | | | | | | | | 8,199,000,000,000.00 | 900,000,000 | 450,000,000 | |
| FRBC2 On 21/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 104.24717 | | | 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 | | | 3.19000 | 144.53389 | 3.19000 | 144.46847 | | 15,950,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total FRBI22 SPOT | | | | | | | | 15,950,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total For FRBI22 | | | | | | | | 15,950,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.43000 | 167.77565 | 3.43000 | 281.84652 | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.62000 | 111.84746 | 3.62000 | 118.83510 | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 3.92000 | 131.03067 | 3.92000 | 163.32076 | | | 0.00 | 0 | 1,000,000,000 |
| Total FRBI28 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For FRBI28 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| FRBI29 On 31/03/2029 Spot Bond | | | 3.87000 | 82.09970 | 3.87000 | 82.66280 | | | 0.00 | 0 | 0 |
| Total FRBI29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI29 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRBI33 On 07/12/2033 Spot Bond | | | 4.07000 | 136.48518 | 4.07000 | 197.69226 | | | 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 | | | 4.27000 | 89.92805 | 4.27000 | 89.87941 | | | 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 | | | 4.44000 | 88.28616 | 4.44000 | 88.46686 | | | 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 | | | 8.37000 | 77.20074 | 8.37000 | 77.09087 | | | 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 | | | 9.66000 | 51.82096 | 9.66000 | 51.70541 | | | 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 | | | 9.70000 | 51.12574 | 9.70000 | 51.02262 | | | 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 | 94.02359 | 100.00000 | 93.31841 | | | 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 | 97.37261 | 100.00000 | 96.62359 | | | 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 | 100.12307 | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | 0.00 | 0 | 0 |
| FRC134 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.85635 | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | 0.00 | 0 | 0 |
| FRC144 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.06365 | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | 0.00 | 0 | 0 |
| FRC145 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.29597 | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC15(On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.23843 | | | 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 | 100.33773 | 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 | 102.26031 | | | 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 | 102.08771 | | | 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 | 102.14671 | | | 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 | 102.72546 | | | 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 | 102.11393 | | | 0.00 | 0 | 0 |
| Total FRC161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC161 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16(On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.00915 | | | 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 | 102.01134 | | | 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 | 102.80227 | | | 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 | 102.06011 | | | 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 | | | 4.41500 | 108.95120 | 4.41500 | 112.65711 | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC17(On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.16862 | | | | 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 | 102.15745 | | | | 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 | 99.62445 | | | | 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 | 102.16862 | | | | 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 | 102.05929 | | | | 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 | 102.01777 | | | | 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 | 100.41564 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17(On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.31461 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 108.12118 | | | | 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 | 105.37255 | | | | 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 | 102.61413 | | | | 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 | 102.12567 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC18: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.14685 | | | | 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 | 101.73295 | | | | 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 | 111.28600 | 10.00000 | 111.19900 | | | | 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 | 102.25140 | | | | 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 | 102.58566 | | | | 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 | 15.08763 | 100.00000 | 14.97824 | | | | 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 | 14.14320 | 100.00000 | 14.04067 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 104.44428 | | | | 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 | 27.02155 | 100.00000 | 26.82564 | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.21226 | | | | 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 | | 100.00000 | 0.00000 | | | | 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 | 100.80540 | | | | 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 | 12.60147 | 100.00000 | 12.50911 | | | | 0.00 | 0 | 0 |
| Total FRC213 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 FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | 100.00000 | 88.35184 | 100.00000 | 87.72818 | | | | 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 | 100.80537 | | | | 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 | 88.34535 | 100.00000 | 87.72174 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80365 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76824 | | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.88385 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 04/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83647 | | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 31/01/2022 Spot Bond | | | 3.70000 | 141.56123 | 3.70000 | 141.49139 | | | | 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 | 100.45677 | | | | 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 | 101.83408 | | | | 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 | | | 4.56000 | 136.70736 | 4.56000 | 136.63052 | | | | 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 | 103.14382 | | | | 0.00 | 0 | 0 |
| Total FRC234 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 FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC234 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.25517 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC236 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 116.66070 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC237 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.78785 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC238 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 117.44885 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC239 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 116.51243 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC240 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.12472 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC241 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.76402 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC242 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.80647 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC243 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.79268 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC244 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.77917 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC245 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.24557 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC246 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.07813 | | | | 0.00 | 0 | 0 |
| Total FRC247 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 FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC247 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 97.11760 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 114.87155 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC249 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 95.82115 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC250 On 13/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.72643 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC251 On 14/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.05162 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC252 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.72253 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC254 On 05/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.15429 | | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC255 On 17/07/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.90779 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC256 On 27/03/2020 Spot Bond | | | 100.00000 | 9.18351 | 100.00000 | 8.79564 | | 000,000,000,000,000.00 | | 10,000,000,000 | 10,000,000,000 | |
| Total FRC257 SPOT | | | | | | | | 10,000,000,000,000.00 | | 10,000,000,000 | 10,000,000,000 | |
| Total For FRC257 | | | | | | | | 10,000,000,000,000.00 | | 10,000,000,000 | 10,000,000,000 | |
| FRC257 On 08/05/2020 Spot Bond | | | 100.00000 | 9.01183 | 100.00000 | 8.83675 | | 250,000,000,000,000.00 | | 2,500,000,000 | 2,500,000,000 | |
| Total FRC258 SPOT | | | | | | | | 50,000,000,000,000.00 | | 2,500,000,000 | 2,500,000,000 | |
| Total For FRC258 | | | | | | | | 50,000,000,000,000.00 | | 2,500,000,000 | 2,500,000,000 | |
| FRC46 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92707 | | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.22000 | 94.48138 | 4.22000 | 138.52879 | | | | 0.00 | 0 | 0 |
| Total FRC66 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 FRC66 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 4.28000 | 94.25185 | 4.28000 | 138.19159 | | | | 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 | | | 4.26000 | 131.35262 | 4.26000 | 138.30388 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01: On 31/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.24947 | | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD011 On 22/12/2018 Spot Bond | | | 100.00000 | 45.63000 | 100.00000 | 45.29919 | | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD151 On 31/12/2017 Spot Bond | | | 100.00000 | 97.60820 | 100.00000 | 96.85736 | | | | 0.00 | 0 | 0 |
| Total FRD15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD15U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD171 On 15/02/2021 Spot Bond | | | 100.00000 | 15.50049 | 100.00000 | 15.35576 | | | | 0.00 | 0 | 0 |
| Total FRD17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD17U | | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 4.13000 | 84.15897 | 4.13000 | 83.99509 | | | | 0.00 | 0 | 0 |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRI38 On 31/01/2038 Spot Bond | | | 4.12000 | 98.79906 | 4.12000 | 98.74700 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86590 | | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.89326 | | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.49209 | | | | 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 | 101.65361 | | | | 0.00 | 0 | 0 |
| Total FRJ21 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 FRJ21 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ22 On 07/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.99442 | | | 0.00 | 40,000,000 | 10,000,000 |
| Total FRJ22 SPOT | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For FRJ22 | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| FRJ25 On 09/03/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.95534 | | | 0.00 | 0 | 8,000,000,000 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| FRJ27 On 25/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.34762 | | | 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 | 7.86454 | 100.00000 | 7.81987 | | | 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 | 7.86454 | 100.00000 | 7.81987 | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 2.77800 | 84.04096 | 2.77800 | 105.31293 | | | 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 | | | 3.14000 | 106.16730 | 3.14000 | 115.02876 | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | 0.00 | 0 | 0 |
| FRS102 On 23/01/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.06288 | | | 0.00 | 0 | 0 |
| 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 | 101.06288 | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 31/01/2038 Spot Bond | | | 3.28000 | 103.68281 | 3.28000 | 112.51484 | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 07/12/2033 Spot Bond | | | 3.37000 | 215.35822 | 3.37000 | 215.25733 | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 31/01/2038 Spot Bond | | | 4.23500 | 97.07726 | 4.23500 | 97.02521 | | | 0.00 | 0 | 1,100,000,000 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 1,100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|----------------------|
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| FRS110 On 07/12/2033 Spot Bond | | | 3.40000 | 214.56723 | 3.40000 | 214.46620 | | | 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 | 101.15564 | | | 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 | | | 3.67000 | 118.49370 | 3.67000 | 118.43551 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2038 Spot Bond | | | 3.44500 | 109.68798 | 3.44500 | 109.63610 | | | 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 | | | 3.44500 | 109.68798 | 3.44500 | 109.63610 | | | 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 | | | 3.52000 | 117.14415 | 3.52000 | 211.33707 | | | 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 | | | 3.57000 | 210.15160 | 3.57000 | 210.04976 | | | 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 | | | 3.20000 | 107.07716 | 3.20000 | 107.02863 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 3.60000 | 209.38397 | 3.60000 | 209.28201 | | | 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 | | | 4.35500 | 95.31952 | 4.35500 | 95.26751 | | | 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 | | | 3.88500 | 163.91477 | 3.88500 | 163.83117 | | 2,331,000,000,000.00 | 600,000,000 | 600,000,000 | |
| Total FRS126 SPOT | | | | | | | | 2,331,000,000,000.00 | 600,000,000 | 600,000,000 | |
| Total For FRS126 | | | | | | | | 2,331,000,000,000.00 | 600,000,000 | 600,000,000 | |
| FRS126 On 31/01/2038 Spot Bond | | | 4.17000 | 85.58728 | 4.17000 | 97.99385 | | 0.00 | 0 | 0 | |
| Total FRS127 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 FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/03/2028 Spot Bond | | | 3.86000 | 104.38670 | 3.86000 | 164.19690 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 11/11/2017 Spot Bond | | | 100.00000 | 89.28277 | 100.00000 | 88.65841 | | | | 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 | | | 3.92000 | 163.40454 | 3.92000 | 163.32076 | | | | 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 | | | 4.11000 | 196.84680 | 4.11000 | 196.74288 | | | | 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 | 96.17397 | | | | 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 | | | 4.10000 | 86.21333 | 4.10000 | 99.05023 | | | | 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 | | | 4.35500 | 82.87209 | 4.35500 | 95.26751 | | | | 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 | | | 3.88000 | 102.51379 | 3.88000 | 102.46174 | | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/03/2028 Spot Bond | | | 3.73000 | 166.19662 | 3.73000 | 166.11396 | | | | 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 | | | 3.88000 | 202.38296 | 3.88000 | 202.27984 | | | | 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 | | | 3.86000 | 164.28033 | 3.86000 | 164.19690 | | | | 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 | | | 3.86000 | 164.28033 | 3.86000 | 164.19690 | | | | 0.00 | 0 | 0 |
| Total FRS143 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 FRS143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 4.15000 | 95.85007 | 4.15000 | 160.01217 | | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/01/2025 Spot Bond | | | 3.97000 | 116.12930 | 3.97000 | 116.06950 | | | | 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 | | | 3.40000 | 143.30118 | 3.40000 | 143.23392 | | | | 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 | 118.86600 | | | | 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 | | | 4.21000 | 159.24728 | 4.21000 | 159.16192 | | | | 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 | | | 4.25000 | 158.68357 | 4.25000 | 158.59799 | | | | 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 | | | 3.94000 | 116.36333 | 3.94000 | 116.30369 | | | | 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 | | | 4.22000 | 159.10613 | 4.22000 | 159.02072 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 4.26000 | 158.54300 | 4.26000 | 158.45738 | | | | 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 | 105.24425 | | | | 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 | 92.00935 | | | | 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 | 92.43470 | | | | 0.00 | 0 | 0 |
| Total FRS159 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 FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 92.56340 | | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 92.08447 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 20/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 75.23519 | | | | 0.00 | 0 | 0 |
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 76.08276 | | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 78.65827 | | | | 0.00 | 0 | 0 |
| Total FRS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 06/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 79.41350 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 01/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 63.59780 | | | | 0.00 | 0 | 0 |
| Total FRS166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 01/08/2022 Spot Bond | | | | 100.00000 | 0.00000 | 68.22461 | | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 01/08/2022 Spot Bond | | | | 100.00000 | 0.00000 | 65.85213 | | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16 On 01/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 66.37046 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17 On 01/08/2022 Spot Bond | | | | 100.00000 | 0.00000 | 65.88196 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.04000 | 170.39788 | 3.04000 | 287.71081 | | | | 0.00 | 0 | 0 |
| Total FRS36 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 FRS36 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 2.93000 | 171.07513 | 2.93000 | 289.39115 | | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 3.65000 | 163.07216 | 3.65000 | 278.60155 | | | | 0.00 | 0 | 0 |
| Total FRS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS43 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS46 On 31/01/2022 Spot Bond | | | 3.36000 | 142.53718 | 3.36000 | 143.46814 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.05297 | | | | 0.00 | 0 | 0 |
| Total FRS49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 2.89000 | 146.31623 | 2.89000 | 146.25354 | | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.86479 | | | | 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 | | | 3.12000 | 110.57684 | 3.12000 | 110.52744 | | | | 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 | | | 2.89000 | 89.44353 | 2.89000 | 117.18627 | | | | 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 | | | 3.13000 | 118.68445 | 3.13000 | 122.83209 | | | | 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 | 99.75137 | | | | 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 | | | 3.16000 | 118.05773 | 3.16000 | 122.58308 | | | | 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 | | | 3.84000 | 139.26789 | 3.84000 | 275.83501 | | | | 0.00 | 0 | 0 |
| Total FRS90 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 FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.74903 | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 27/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27231 | | | 0.00 | 0 | 0 |
| Total FRS96 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS96 | | | | | | | | | 0.00 | 0 | 0 |
| FRX17 On 15/09/2017 Spot Bond | | | 4.09000 | 99.95520 | 4.09000 | 104.16829 | | | 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 | | | 7.39000 | 106.05341 | 7.39000 | 105.99035 | | | 0.00 | 0 | 0 |
| Total FRX18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 7.56000 | 105.73217 | 7.56000 | 105.66822 | | | 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 | | | 7.88000 | 106.21027 | 7.88000 | 106.14302 | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 8.76500 | 95.89402 | 8.76500 | 95.82587 | | | 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 | | | 9.20000 | 110.76917 | 9.20000 | 110.68753 | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 9.57000 | 103.80230 | 9.57000 | 103.72279 | | | 0.00 | 0 | 400,000,000 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.63000 | 103.54304 | 9.63000 | 103.46237 | | | 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 | | | 9.99000 | 99.40776 | 9.99000 | 99.32879 | | | 0.00 | 0 | 0 |
| Total FRX30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX30 | | | | | | | | | 0.00 | 0 | 0 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.11500 | 96.06398 | 10.11500 | 95.98673 | | 20,230,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| Total FRX31 SPOT | | | | | | | | 20,230,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total For FRX31 | | | | | | | | | 20,230,000,000,000.00 | 2,000,000,000 | 1,000,000,000 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.20500 | 103.74409 | 10.20500 | 106.97581 | | | 0.00 | 0 | 0 |
| Total FRX32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX32 | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.77000 | 78.96689 | 10.77000 | 78.89902 | | | 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 | 102.00452 | | | 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 | 102.23887 | | | 0.00 | 0 | 0 |
| 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 | 102.05929 | | | 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 | 102.34329 | | | 0.00 | 0 | 0 |
| Total FS1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1D1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.35396 | | | 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 | 100.35246 | | | 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 | 100.43489 | | | 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 | 100.44699 | | | 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 | 100.50018 | | | 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 | 20.45874 | 100.00000 | 20.31042 | | | 0.00 | 0 | 0 |
| Total FS3A3U 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 FS3A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A4L On 20/02/2020 Spot Bond | | | 100.00000 | 20.59573 | 100.00000 | 20.44641 | | | | 0.00 | 0 | 0 |
| Total FS3A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.41647 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total FS3A5 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For FS3A5 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 20.79664 | 100.00000 | 20.64587 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.43004 | | | | 0.00 | 0 | 0 |
| Total FS3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/02/2020 Spot Bond | | | 100.00000 | 21.05235 | 100.00000 | 20.89971 | | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/02/2020 Spot Bond | | | 100.00000 | 21.28066 | 100.00000 | 21.12637 | | | | 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 | 22.28522 | 100.00000 | 22.12365 | | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2020 Spot Bond | | | 100.00000 | 18.34019 | 100.00000 | 18.20722 | | | | 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 | 18.61967 | 100.00000 | 18.48468 | | | | 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 | 18.73147 | 100.00000 | 18.59566 | | | | 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 | 18.95506 | 100.00000 | 18.81764 | | | | 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 | 19.23455 | 100.00000 | 19.09510 | | | | 0.00 | 0 | 0 |
| Total FS4C1U 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 FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D11 On 20/03/2020 Spot Bond | | | 100.00000 | 19.56994 | 100.00000 | 19.42806 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A11 On 20/04/2019 Spot Bond | | | 100.00000 | 31.03073 | 100.00000 | 30.80575 | | | | 0.00 | 0 | 0 |
| Total FS5A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A21 On 20/04/2021 Spot Bond | | | 100.00000 | 12.93423 | 100.00000 | 12.84045 | | | | 0.00 | 0 | 0 |
| Total FS5A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A31 On 20/04/2023 Spot Bond | | | 100.00000 | 10.10161 | 100.00000 | 10.02838 | | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A41 On 20/04/2021 Spot Bond | | | 100.00000 | 13.53767 | 100.00000 | 13.43952 | | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A51 On 20/04/2021 Spot Bond | | | 100.00000 | 13.64739 | 100.00000 | 13.54844 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B11 On 20/04/2021 Spot Bond | | | 100.00000 | 13.86682 | 100.00000 | 13.76629 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C11 On 20/04/2021 Spot Bond | | | 100.00000 | 14.14111 | 100.00000 | 14.03859 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D11 On 20/04/2021 Spot Bond | | | 100.00000 | 14.47026 | 100.00000 | 14.36535 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E11 On 20/04/2021 Spot Bond | | | 100.00000 | 16.11602 | 100.00000 | 15.99917 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.42885 | | | | 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 | 100.45793 | | | | 0.00 | 0 | 0 |
| Total GH31A1 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 GH31A1 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.33057 | | | 0.00 | 40,000,000 | 10,000,000 |
| Total GH31A2 SPOT | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For GH31A2 | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| GH31A On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.33432 | | | 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 | 100.35871 | | | 0.00 | 0 | 0 |
| 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 | 100.38868 | | | 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 | 100.40738 | | | 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 | 14.79422 | 100.00000 | 14.68697 | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | 0.00 | 0 | 0 |
| GPT41 On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GPT41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT41 | | | | | | | | | 0.00 | 0 | 0 |
| GPT42 On 06/12/2017 Spot Bond | | | 100.00000 | 83.95810 | 100.00000 | 83.40331 | | 900,000,000,000,000.00 | | 9,000,000,000 | 41,200,000,000 |
| Total GPT42 SPOT | | | | | | | | 10,000,000,000,000.00 | | 9,000,000,000 | 41,200,000,000 |
| Total For GPT42 | | | | | | | | 10,000,000,000,000.00 | | 9,000,000,000 | 41,200,000,000 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 20.09097 | 100.00000 | 19.94371 | | 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 | 82.07121 | 100.00000 | 81.53127 | | 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 | 38.58208 | 100.00000 | 38.29929 | | 0.00 | | 0 | 0 |
| Total GRB03U SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For GRB03U | | | | | | | | 0.00 | | 0 | 0 |
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 16.61304 | 100.00000 | 16.49260 | | 0.00 | | 0 | 0 |
| Total GRB04U 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 GRB04U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB05 On 10/06/2019 Spot Bond | | | 100.00000 | 28.03420 | 100.00000 | 32.58597 | | | | 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 | 16.85813 | 100.00000 | 18.68021 | | | | 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 | 4.77273 | 100.00000 | 4.74562 | | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB11 On 31/01/2018 Spot Bond | | | 100.00000 | 71.99211 | 100.00000 | 71.56863 | | | | 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 | 48.79132 | 100.00000 | 48.46720 | | | | 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 | 38.18185 | 100.00000 | 37.96494 | | | | 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 | 31.04479 | 100.00000 | 30.94151 | | | | 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 | 19.09092 | 100.00000 | 18.98247 | | | | 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 | 13.79769 | 100.00000 | 13.75178 | | | | 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 | 9.58179 | 100.00000 | 9.52735 | | | | 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 | 6.13912 | 100.00000 | 6.11870 | | | | 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 | 4.77273 | 100.00000 | 4.74562 | | | | 0.00 | 0 | 0 |
| Total GRB19U 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 GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB20 On 17/03/2020 Spot Bond | | | 100.00000 | 16.75388 | 100.00000 | 16.60006 | | | | 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 | 11.80901 | 100.00000 | 11.70059 | | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 9.24261 | 100.00000 | 9.15774 | | | | 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 | 12.04469 | 100.00000 | 11.93100 | | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.13778 | | | | 0.00 | 26,000,000 | 6,500,000 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 26,000,000 | 6,500,000 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 26,000,000 | 6,500,000 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12552 | | | | 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 | 101.18642 | | | | 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 | 90.37432 | 100.00000 | 89.71624 | | | | 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 | 100.13592 | | | | 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 | 100.45092 | | | | 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 | 102.38385 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.00887 | | | | 0.00 | 0 | 0 |
| Total GRT09 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 GRT09 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.60247 | | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.58656 | | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.16340 | | | | 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 | 101.32524 | | | | 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 | 99.85772 | | | | 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 | 101.44437 | | | | 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 | 101.36309 | | | | 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 | | | 9.26500 | 108.11216 | 9.26500 | 108.03193 | | | | 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 | 99.89110 | | | | 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 | 100.05043 | | | | 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 | 101.72071 | | | | 0.00 | 0 | 0 |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT21 On 03/04/2024 Spot Bond | | | 10.00000 | 100.18169 | 10.00000 | 103.16677 | | | | 0.00 | 0 | 0 |
| Total GRT21 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 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 | 118.66027 | | | | 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 | 113.80137 | | | | 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 | 103.30248 | | | | 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 | 101.58152 | | | | 0.00 | 0 | 0 |
| Total HC2T1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC4T1 On 15/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.04350 | | | | 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 | 21.03141 | 100.00000 | 20.87893 | | | | 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 | 99.88965 | | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.87969 | | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.60268 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB05 On 11/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49917 | | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.51496 | | | | 0.00 | 0 | 0 |
| Total HILB06 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 HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.53266 | | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.43957 | 100.00000 | 10.36388 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 10.43957 | 100.00000 | 10.36388 | | | | 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 | 11.20903 | 100.00000 | 11.12777 | | | | 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 | 11.20903 | 100.00000 | 11.12777 | | | | 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 | 12.14948 | 100.00000 | 12.06140 | | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | | 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 | 100.49535 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.54391 | | | | 0.00 | 0 | 0 |
| Total HPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF09 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.41035 | | | | 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 | 100.50908 | | | | 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 | | | 8.04000 | 105.42329 | 8.04000 | 105.35557 | | | | 0.00 | 0 | 4,190,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 4,190,000,000 |

| 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 HWAY20 | | | | | | | | | 0.00 | 0 | 4,190,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 19.38695 | 100.00000 | 19.25921 | | | 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 | | | 3.08000 | 287.23053 | 3.08000 | 287.10268 | | | 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 | | | 2.79000 | 173.53575 | 2.79000 | 297.11805 | | | 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 | | | 3.21000 | 88.43470 | 3.21000 | 98.22359 | | | 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 | | | 10.56500 | 90.77608 | 10.56500 | 90.69993 | | 21,130,000,000,000.00 | 2,000,000,000 | 4,920,000,000 | |
| Total HWAY34 SPOT | | | | | | | | 21,130,000,000,000.00 | 2,000,000,000 | 4,920,000,000 | |
| Total For HWAY34 | | | | | | | | 21,130,000,000,000.00 | 2,000,000,000 | 4,920,000,000 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 10.14707 | 100.00000 | 10.08022 | | | 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 | | | 10.53500 | 90.78175 | 10.53500 | 90.70581 | | 14,749,000,000,000.00 | 1,400,000,000 | 1,400,000,000 | |
| Total HWAY35 SPOT | | | | | | | | 14,749,000,000,000.00 | 1,400,000,000 | 1,400,000,000 | |
| Total For HWAY35 | | | | | | | | 14,749,000,000,000.00 | 1,400,000,000 | 1,400,000,000 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 10.14701 | 100.00000 | 10.08016 | | | 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 | 101.31957 | | | 0.00 | 0 | 0 |
| Total HWF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | 0.00 | 0 | 0 |
| HWF09 On 19/09/2019 Spot Bond | | | 100.00000 | | 0.00000 | 102.01309 | | | 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 | 25.21756 | 100.00000 | 25.03474 | | | 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 | 111.28600 | 10.00000 | 111.19900 | | | 0.00 | 0 | 0 |
| Total HWY023/R197 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 HWY023/R197 | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 2.52000 | 128.07124 | 2.52000 | 128.02017 | | | 2,995,776,000,000.00 | 1,188,800,000 | 55,634,284,500 |
| Total I2025 SPOT | | | | | | | | | 2,995,776,000,000.00 | 1,188,800,000 | 55,634,284,500 |
| Total For I2025 | | | | | | | | | 2,995,776,000,000.00 | 1,188,800,000 | 55,634,284,500 |
| I2029 On 31/03/2029 Spot Bond | | | 2.54000 | 99.75368 | 2.54000 | 99.71362 | | | 5,140,960,000,000.00 | 2,024,000,000 | 37,861,450,600 |
| Total I2029 SPOT | | | | | | | | | 5,140,960,000,000.00 | 2,024,000,000 | 37,861,450,600 |
| Total For I2029 | | | | | | | | | 5,140,960,000,000.00 | 2,024,000,000 | 37,861,450,600 |
| I2033 On 28/02/2033 Spot Bond | | | 2.58000 | 102.82440 | 2.58000 | 102.78255 | | | 188,004,600,000.00 | 72,870,000 | 64,692,135,200 |
| Total I2033 SPOT | | | | | | | | | 188,004,600,000.00 | 72,870,000 | 64,692,135,200 |
| Total For I2033 | | | | | | | | | 188,004,600,000.00 | 72,870,000 | 64,692,135,200 |
| I2038 On 31/01/2038 Spot Bond | | | 2.52000 | 127.05077 | 2.52000 | 127.00012 | | | 176,848,056,000,000.00 | 70,177,800,000 | 181,048,824,400 |
| Total I2038 SPOT | | | | | | | | | 176,848,056,000,000.00 | 70,177,800,000 | 181,048,824,400 |
| Total For I2038 | | | | | | | | | 176,848,056,000,000.00 | 70,177,800,000 | 181,048,824,400 |
| I2046 On 31/03/2046 Spot Bond | | | 2.60000 | 123.66617 | 2.60000 | 123.61592 | | | 3,504,280,000,000.00 | 1,347,800,000 | 119,300,248,600 |
| Total I2046 SPOT | | | | | | | | | 3,504,280,000,000.00 | 1,347,800,000 | 119,300,248,600 |
| Total For I2046 | | | | | | | | | 3,504,280,000,000.00 | 1,347,800,000 | 119,300,248,600 |
| I2050 On 31/12/2050 Spot Bond | | | 2.58500 | 130.41495 | 2.59000 | 130.21710 | | | 10,471,318,000,000.00 | 4,050,800,000 | 100,344,861,178 |
| Total I2050 SPOT | | | | | | | | | 10,471,318,000,000.00 | 4,050,800,000 | 100,344,861,178 |
| Total For I2050 | | | | | | | | | 10,471,318,000,000.00 | 4,050,800,000 | 100,344,861,178 |
| IB105U On 20/10/2017 Spot Bond | | | 100.00000 | 90.34653 | 100.00000 | 89.68059 | | | 0.00 | 0 | 0 |
| Total IB105U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB105U | | | | | | | | | 0.00 | 0 | 0 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 12.46988 | 100.00000 | 12.35344 | | | 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 | 100.35402 | | | 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 | | | 8.74000 | 103.95844 | 8.74000 | 103.88597 | | | 0.00 | 0 | 0 |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.36212 | | | 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 | 100.00003 | | | 0.00 | 0 | 0 |
| Total IBL103 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 IBL103 | | | | | | | | | 0.00 | 0 | 0 |
| IBL104 On 17/07/2018 Spot Bond | | | 8.70500 | 102.62723 | 8.70500 | 101.24798 | | | 0.00 | 0 | 0 |
| Total IBL104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | 0.00 | 0 | 0 |
| IBL106 On 06/08/2020 Spot Bond | | | 8.28000 | 102.45635 | 8.28000 | 100.73762 | | | 0.00 | 0 | 0 |
| Total IBL106 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL106 | | | | | | | | | 0.00 | 0 | 0 |
| IBL22 On 15/03/2018 Spot Bond | | | 5.88500 | 101.92955 | 5.88500 | 101.88137 | | | 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 | | | 2.96000 | 143.90874 | 2.96000 | 145.83475 | | | 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 | | | 6.00500 | 105.36398 | 6.00500 | 105.31289 | | | 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 | 111.28600 | 10.00000 | 111.19900 | | | 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 | | | 8.29000 | 101.42787 | 8.29000 | 101.36036 | | | 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 | | | 8.74000 | 98.03041 | 8.74000 | 97.96208 | | | 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 | | | 6.19500 | 103.85618 | 6.19500 | 103.80426 | | | 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 | 103.23721 | 7.34000 | 103.17623 | | | 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 | | | 8.73000 | 101.90043 | 8.73000 | 101.82948 | | | 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 | 100.89683 | | | 0.00 | 0 | 0 |
| Total IBL53 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 IBL53 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 8.07000 | 100.94507 | 8.07000 | 100.87999 | | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.97584 | | | | 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 | | | 8.03000 | 102.18190 | 8.03000 | 102.11633 | | | | 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 | | | 9.42500 | 104.61921 | 9.42500 | 104.54069 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.50484 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.72885 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.91826 | | | | 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 | 100.25823 | | | | 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 | | | 3.69000 | 141.61884 | 3.69000 | 141.54908 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.79441 | | | | 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 | 62.44268 | 100.00000 | 61.98997 | | | | 0.00 | 0 | 0 |
| Total IBL69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL73 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.51810 | | | | 0.00 | 0 | 0 |
| Total IBL73 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 IBL73 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.43984 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL76 On 25/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.69654 | | | | 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 | 100.33806 | | | | 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 | | | 9.47500 | 105.20369 | 9.47500 | 105.12433 | | | | 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 | | | 7.86000 | 103.97043 | 7.86000 | 103.90511 | | | | 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 | 42.42783 | 100.00000 | 42.12023 | | | | 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 | 15.20343 | 100.00000 | 15.09321 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL82 On 29/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.96013 | | | | 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 | 101.91683 | | | | 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 | 31.08196 | 100.00000 | 30.85662 | | | | 0.00 | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL85 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.90658 | | | | 0.00 | 0 | 0 |
| Total IBL85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL85 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.87489 | | | | 0.00 | 0 | 3,000,000,000 |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For IBL86 | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| IBL87 On 20/05/2019 Spot Bond | | | 8.16000 | 105.46116 | 8.16000 | 105.39242 | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 8.75000 | 108.03271 | 8.75000 | 107.95732 | | | 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 | 17.76569 | 100.00000 | 17.64863 | | | 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 | 100.28080 | | | 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 | 29.54001 | 100.00000 | 29.32584 | | | 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 | 100.09369 | | | 0.00 | 0 | 0 |
| Total IBL91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL91 | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.46887 | | | 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 | 100.60929 | | | 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 | 100.22737 | | | 0.00 | 0 | 0 |
| Total IBL94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.72236 | | | 0.00 | 0 | 4,000,000,000 |
| Total IBL95 SPOT | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For IBL95 | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| IBL96 On 21/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.92680 | | | 0.00 | 0 | 0 |
| Total IBL96 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.65516 | | | 0.00 | 0 | 0 |
| Total IBL97 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 IBL97 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.72986 | | | | 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 | | | 8.03000 | 105.34950 | 8.03000 | 105.28153 | | | | 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 | 11.67058 | 100.00000 | 11.59368 | | | | 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 | 101.09492 | | | | 0.00 | 0 | 0 |
| Total IDC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 9.07000 | 101.27811 | 9.07000 | 101.20450 | | | | 0.00 | 0 | 0 |
| Total IDC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.33767 | | | | 0.00 | 0 | 0 |
| Total IDC04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25777 | | | | 0.00 | 0 | 0 |
| Total IDC05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 10.30000 | 99.07702 | 10.30000 | 98.99594 | | | | 0.00 | 0 | 0 |
| Total IDC06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.60230 | | | | 0.00 | 0 | 0 |
| Total IDC07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.37500 | 103.00933 | 11.37500 | 102.90483 | | | | 0.00 | 0 | 0 |
| Total IDC08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.01331 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total IDC09 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For IDC09 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| IDCG10 On 05/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.01423 | | | | 0.00 | 0 | 0 |
| Total IDC10 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 IDCG10 | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.40000 | 105.19549 | 10.40000 | 105.10811 | | | 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 | 101.96920 | 5.00000 | 101.92753 | | | 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 | 99.96772 | 4.00000 | 99.93545 | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 101.60342 | 4.00000 | 101.57044 | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1U On 18/05/2024 Spot Bond | | | 100.00000 | 8.93545 | 100.00000 | 8.87658 | | | 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 | | | 8.70000 | 102.29839 | 8.70000 | 102.22701 | | | 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 | | | 7.46000 | 107.62512 | 7.46000 | 107.56053 | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | 0.00 | 0 | 0 |
| IN272U On 10/11/2017 Spot Bond | | | 100.00000 | 87.40161 | 100.00000 | 86.78898 | | | 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 | 13.56676 | 100.00000 | 13.46840 | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 13.39401 | 100.00000 | 13.29690 | | | 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 | 20.50717 | 100.00000 | 20.35849 | | | 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 | 30.89356 | 100.00000 | 30.66959 | | | 0.00 | 0 | 0 |
| Total IN286U 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 IN286U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 9.81796 | 100.00000 | 9.75291 | | | | 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 | 19.25256 | 100.00000 | 19.11298 | | | | 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 | 39.15071 | 100.00000 | 38.86377 | | | | 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 | 81.42601 | 100.00000 | 80.90405 | | | | 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 | 14.98377 | 100.00000 | 14.87514 | | | | 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 | 16.06369 | 100.00000 | 15.94723 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 12.40013 | 100.00000 | 14.77703 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | | 0.00 | 0 | 0 |
| IN339U On 12/12/2017 Spot Bond | | | 100.00000 | 83.55661 | 100.00000 | 82.99708 | | | | 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 | 83.60916 | 100.00000 | 83.04928 | | | | 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 | 11.86555 | 100.00000 | 11.78694 | | | | 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 | 9.09648 | 100.00000 | 9.03555 | | | | 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 | 8.77976 | 100.00000 | 8.72190 | | | | 0.00 | 0 | 0 |
| Total IN345U 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 IN345U | | | | | | | | | | 0.00 | 0 | 0 |
| IN346U On 15/04/2018 Spot Bond | | | 100.00000 | 63.79781 | 100.00000 | 63.33528 | | | | 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 | 12.64038 | 100.00000 | 12.55664 | | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | 0 |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 13.96904 | 100.00000 | 13.86776 | | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | 0 |
| IN359U On 01/07/2018 Spot Bond | | | 100.00000 | 61.08289 | 100.00000 | 60.49342 | | | | 0.00 | 0 | 0 |
| Total IN359U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN359U | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.14008 | | | | 0.00 | 0 | 0 |
| 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 | 111.28600 | 10.00000 | 111.19900 | | | | 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 | 102.09739 | | | | 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 | 101.73509 | | | | 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 | 99.03886 | | | | 0.00 | 0 | 0 |
| Total ING335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING335 | | | | | | | | | | 0.00 | 0 | 0 |
| ING360 On 22/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.60100 | | | | 0.00 | 0 | 0 |
| Total ING360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING360 | | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.17869 | | | | 0.00 | 0 | 0 |
| Total ING362 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 ING362 | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.83162 | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.75024 | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.88268 | | | 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 | | | 11.11000 | 105.66563 | 11.11000 | 105.57253 | | | 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 | 111.28600 | 10.00000 | 111.19900 | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.67093 | | | 0.00 | 0 | 0 |
| Total IPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.10991 | | | 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 | 44.73832 | 100.00000 | 44.41396 | | | 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 | 101.32812 | | | 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 | 100.09563 | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.97172 | | | 0.00 | 1,016,000,000 | 254,000,000 |
| Total IPF14 SPOT | | | | | | | | | 0.00 | 1,016,000,000 | 254,000,000 |
| Total For IPF14 | | | | | | | | | 0.00 | 1,016,000,000 | 254,000,000 |
| IPF15 On 17/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.02707 | | | 0.00 | 0 | 0 |
| Total IPF15 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 IPF15 | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.06028 | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.92732 | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.94861 | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.96990 | | | 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 | 101.96737 | | | 0.00 | 40,000,000 | 10,000,000 |
| Total IPF20 SPOT | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For IPF20 | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| IPF21 On 17/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.03823 | | | 0.00 | 0 | 0 |
| 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 | 102.15745 | | | 0.00 | 0 | 0 |
| Total IPF22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF22 | | | | | | | | | 0.00 | 0 | 0 |
| IPFC15 On 26/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90869 | | | 0.00 | 0 | 0 |
| Total IPFC15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC15 | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 8.96000 | 104.14298 | 8.96000 | 104.06860 | | | 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 | 100.38024 | | | 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 | | | 5.83500 | 104.60571 | 5.83500 | 104.55571 | | 3,443,817,000,000.00 | 590,200,000 | 295,100,000 | |
| Total IPL6 SPOT | | | | | | | | 3,443,817,000,000.00 | 590,200,000 | 295,100,000 | |
| Total For IPL6 | | | | | | | | 3,443,817,000,000.00 | 590,200,000 | 295,100,000 | |
| IPL6/R2 On 28/09/2017 Spot Bond | | | 100.00000 | 100.22212 | 100.00000 | 99.44117 | | 0.00 | 0 | 0 | |
| Total IPL6/R203 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 IPL6/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.60809 | | | | 0.00 | 0 | 0 |
| Total IPL7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL7/JIF On 05/04/2018 Spot Bond | | | 100.00000 | 65.47866 | 100.00000 | 65.00393 | | | | 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 | 101.99272 | | | | 0.00 | 0 | 0 |
| Total IPL8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIF On 10/10/2020 Spot Bond | | | 100.00000 | 15.65397 | 100.00000 | 15.54048 | | | | 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 | 100.37575 | | | | 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 | 102.22265 | | | | 0.00 | 0 | 0 |
| Total IV015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV015 | | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.31221 | 2.75000 | 100.28988 | | | | 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 | | | 5.77000 | 138.89267 | 5.77000 | 138.80091 | | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.88989 | | | | 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 | 100.85738 | | | | 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 | | | 4.52000 | 110.96212 | 4.52000 | 111.86849 | | | | 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 | | | 4.52000 | 110.86962 | 4.52000 | 111.86849 | | | | 0.00 | 0 | 0 |
| Total IV030A 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 IV030A | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.92233 | | | 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 | 101.95668 | | | 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 | 101.58521 | | | 0.00 | 0 | 0 |
| Total IV033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV033 | | | | | | | | | 0.00 | 0 | 0 |
| IV034 On 11/02/2021 Spot Bond | | | 11.01000 | 105.09238 | 11.01000 | 105.00059 | | | 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 | 104.42849 | | | 0.00 | 0 | 40,000,000 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For IV035 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.44290 | | | 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 | 102.46353 | | | 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 | | | 5.14000 | 95.57910 | 5.14000 | 133.46144 | | | 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 | 102.27765 | | | 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 | | | 11.36000 | 107.32162 | 11.36000 | 107.22500 | | | 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 | 100.65657 | | | 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 | | | 11.25000 | 107.88694 | 11.25000 | 107.79072 | | | 0.00 | 0 | 0 |
| Total IV043 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 IV043 | | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.21234 | | | | 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 | | | 5.14000 | 133.54266 | 5.14000 | 133.46144 | | | | 0.00 | 0 | 0 |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | 0 |
| IV046 On 21/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.44460 | | | | 0.00 | 0 | 0 |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | 0 |
| IV08 On 30/04/2018 Spot Bond | | | 8.56000 | 108.11056 | 8.56000 | 108.03671 | | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | | 0.00 | 0 | 0 |
| IV09 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.63194 | | | | 0.00 | 26,000,000 | 6,500,000 |
| Total IV09 SPOT | | | | | | | | | | 0.00 | 26,000,000 | 6,500,000 |
| Total For IV09 | | | | | | | | | | 0.00 | 26,000,000 | 6,500,000 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 5.17882 | 100.00000 | 5.14940 | | | | 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 | 3.60334 | 100.00000 | 3.58287 | | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | 0 |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 18.66969 | 100.00000 | 18.32999 | | | | 0.00 | 0 | 0 |
| Total IV118U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV118U | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 4.52000 | 154.93872 | 4.52000 | 154.85181 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA689 On 07/09/2017 Spot Bond | | | 7.35000 | 99.91952 | 7.35000 | 99.97987 | | | | 0.00 | 0 | 0 |
| Total IVA689 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA689 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA690 On 14/09/2017 Spot Bond | | | 7.35000 | 99.93963 | 7.35000 | 99.81909 | | | | 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 | | | 7.35000 | 99.79903 | 7.35000 | 99.67884 | | | | 0.00 | 0 | 0 |
| Total IVA691 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 IVA691 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA694 On 12/10/2017 Spot Bond | | | 7.45000 | 99.37124 | 7.45000 | 99.25046 | | | | 0.00 | 0 | 1,500,000,000 |
| Total IVA694 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For IVA694 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| IVA695 On 19/10/2017 Spot Bond | | | 7.45000 | 99.23035 | 7.45000 | 99.10991 | | | | 0.00 | 0 | 0 |
| Total IVA695 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA695 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA696 On 26/10/2017 Spot Bond | | | 7.60000 | 99.07171 | 7.60000 | 98.94924 | | | | 0.00 | 0 | 0 |
| Total IVA696 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA696 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA697 On 02/11/2017 Spot Bond | | | 7.60000 | 98.92886 | 7.60000 | 98.80674 | | | | 0.00 | 0 | 0 |
| Total IVA697 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA697 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA698 On 09/11/2019 Spot Bond | | | 7.60000 | 84.12689 | 7.60000 | 98.66465 | | | | 0.00 | 0 | 0 |
| Total IVA698 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA698 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA699 On 16/11/2017 Spot Bond | | | 7.60000 | 98.64438 | 7.60000 | 98.52297 | | | | 0.00 | 0 | 0 |
| Total IVA699 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA699 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA701 On 30/11/2017 Spot Bond | | | 100.00000 | 82.02247 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVA701 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA701 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA702 On 07/12/2017 Spot Bond | | | 100.00000 | 80.75221 | 100.00000 | 80.21978 | | | | 0.00 | 0 | 0 |
| Total IVA702 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA702 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.70445 | | | | 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 | 101.74576 | | | | 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 | 101.78390 | | | | 0.00 | 0 | 0 |
| Total IVC034 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 IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.80791 | | | | 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 | | | 8.63000 | 102.52197 | 8.63000 | 102.45137 | | | | 0.00 | 0 | 0 |
| Total IVC036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 30.84942 | 100.00000 | 30.64615 | | | | 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 | 32.24797 | 100.00000 | 32.01417 | | | | 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 | | | 8.88000 | 102.73554 | 8.88000 | 102.66279 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12522 | | | | 0.00 | 0 | 0 |
| Total IVC046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC046 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC048 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.89797 | | | | 0.00 | 0 | 0 |
| Total IVC048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC048 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.45108 | | | | 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 | 100.09731 | | | | 0.00 | 0 | 0 |
| Total IVC050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90158 | | | | 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 | 100.70599 | | | | 0.00 | 0 | 0 |
| Total IVC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.91472 | | | | 0.00 | 0 | 0 |
| Total IVC055 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 IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.97069 | | | | 0.00 | 0 | 0 |
| Total IVC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC060 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.82535 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.83986 | | | | 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 | 99.98318 | | | | 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 | 99.92998 | | | | 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 | 98.11828 | 100.00000 | 99.50314 | | | | 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 | 100.95779 | | | | 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 | 102.17423 | | | | 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 | 101.26327 | | | | 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 | 100.99550 | | | | 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 | 101.48763 | | | | 0.00 | 0 | 0 |
| Total IVC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC081 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC087 On 10/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47848 | | | | 0.00 | 0 | 0 |
| Total IVC087 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 IVC087 | | | | | | | | | 0.00 | 0 | 0 |
| IVC088 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.39813 | | | 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 | 100.96867 | | | 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 | 100.97010 | | | 0.00 | 0 | 0 |
| Total IVC090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC090 | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.38616 | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | 0.00 | 0 | 0 |
| IVC093 On 24/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.37001 | | | 0.00 | 0 | 0 |
| Total IVC093 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC093 | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 9.73000 | 106.47312 | 9.73000 | 106.39024 | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.90086 | | | 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 | | | 8.03000 | 102.83632 | 8.03000 | 102.76998 | | | 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 | 101.06653 | | | 0.00 | 0 | 0 |
| Total IVC101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC101 | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.07588 | | | 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 | 101.92987 | | | 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 | 99.99993 | | | 0.00 | 0 | 0 |
| Total IVC105 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 IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.88300 | | | | 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 | 101.91053 | | | | 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 | 101.04500 | | | | 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 | 100.48109 | | | | 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 | | | 9.38000 | 104.21937 | 9.38000 | 104.14152 | | | | 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 | 100.43261 | | | | 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 | 100.35618 | | | | 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 | 100.27379 | | | | 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 | 99.85532 | | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.60943 | | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC119 On 21/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.44377 | | | | 0.00 | 0 | 0 |
| Total IVC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC119 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC120 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.37049 | | | | 0.00 | 0 | 0 |
| Total IVC120 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 IVC120 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 10.59638 | 100.00000 | 10.53619 | | | | 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 | 67.65041 | 100.00000 | 67.15994 | | | | 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 | 99.19385 | 100.00000 | 98.40867 | | | | 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 | 7.65821 | 100.00000 | 7.61470 | | | | 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 | 6.75607 | 100.00000 | 6.71769 | | | | 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 | 6.61641 | 100.00000 | 6.57882 | | | | 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 | 5.60880 | 100.00000 | 5.57694 | | | | 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 | 5.34874 | 100.00000 | 5.31835 | | | | 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 | 5.34874 | 100.00000 | 5.31835 | | | | 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 | 5.22823 | 100.00000 | 5.19853 | | | | 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 | 101.11796 | | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.88249 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04685 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.78490 | | | | 0.00 | 1,316,000,000 | 329,000,000 |
| Total KAP005 SPOT | | | | | | | | | | 0.00 | 1,316,000,000 | 329,000,000 |
| Total For KAP005 | | | | | | | | | | 0.00 | 1,316,000,000 | 329,000,000 |
| KAP00: On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.89119 | | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 26/10/2021 Spot Bond | | | 9.28000 | 107.02233 | 9.28000 | 106.94279 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 28/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.77891 | | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 24/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.37616 | | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP04: On 01/07/2019 Spot Bond | | | 100.00000 | 34.36508 | 100.00000 | 34.11593 | | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | | 0.00 | 0 | 0 |
| KSB00: On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.09487 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB00: On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.96995 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KST01 On 12/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.55234 | | | | 0.00 | 0 | 0 |
| Total KST01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KST01 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 8.85000 | 135.58623 | 8.85000 | 135.49055 | | | | 0.00 | 0 | 0 |
| Total KW01 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 KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.75629 | | | 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 | 99.76517 | | | 0.00 | 0 | 0 |
| Total LBK07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK07 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.97625 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/ On 30/10/2019 Spot Bond | | | 100.00000 | 23.73801 | 100.00000 | 23.56590 | | | 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 | | | 9.31000 | 103.35130 | 9.31000 | 103.27466 | | | 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 | 102.74335 | 9.62000 | 102.66468 | | | 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 | 100.43898 | 9.71000 | 100.36137 | | | 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 | 66.43777 | 100.00000 | 65.95609 | | | 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 | 101.68137 | | | 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 | 100.22639 | | | 0.00 | 40,000,000 | 10,000,000 |
| Total LBK16 SPOT | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For LBK16 | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| LBK17 On 22/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.99121 | | | 0.00 | 40,000,000 | 10,000,000 |
| Total LBK17 SPOT | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For LBK17 | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| LBK18 On 22/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.01166 | | | 0.00 | 0 | 1,500,000,000 |
| Total LBK18 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| LBK19 On 23/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.86530 | | | | 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 | | | 10.04000 | 103.20834 | 10.04000 | 103.12551 | | | | 0.00 | 0 | 0 |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK21 On 04/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09173 | | | | 0.00 | 0 | 0 |
| Total LBK21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK21 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK22 On 04/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.09597 | | | | 0.00 | 0 | 0 |
| Total LBK22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK22 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK23 On 05/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.10231 | | | | 0.00 | 0 | 0 |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL03 On 03/04/2018 Spot Bond | | | 6.78500 | 103.81625 | 6.78500 | 103.75949 | | | | 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 | | | 9.01000 | 101.07516 | 9.01000 | 101.00257 | | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.30898 | | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 9.57500 | 106.90794 | 9.57500 | 106.82601 | | | | 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 | 101.95499 | | | | 0.00 | 0 | 25,000,000 |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000 |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | 25,000,000 |
| LGL08 On 28/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.92684 | | | | 0.00 | 0 | 500,000,000 |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| LGL09 On 28/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.29027 | | | | 0.00 | 0 | 0 |
| Total LGL09 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 LGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| LHC011 On 12/07/2023 Spot Bond | | | 100.00000 | 11.06039 | 100.00000 | 10.91512 | | | | 0.00 | 0 | 0 |
| Total LHC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC01U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC021 On 12/07/2023 Spot Bond | | | 100.00000 | 11.67062 | 100.00000 | 11.51733 | | | | 0.00 | 0 | 0 |
| Total LHC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC02U | | | | | | | | | | 0.00 | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86685 | | | | 0.00 | 0 | 0 |
| Total LHL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL17 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL18 On 14/11/2018 Spot Bond | | | 12.36000 | 105.31807 | 12.36000 | 105.21515 | | | | 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 | | | 13.31000 | 106.42782 | 13.31000 | 106.31609 | | | | 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 | 99.87760 | | | | 0.00 | 0 | 0 |
| Total LHL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL22 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.90095 | | | | 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 | 103.90410 | | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.43253 | | | | 0.00 | 0 | 0 |
| Total LRFA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFB2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.81196 | | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.48716 | | | | 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 | 100.65020 | | | | 0.00 | 0 | 0 |
| Total MAQ090 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 MAQ090 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93835 | | | | 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 | 100.85359 | | | | 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 |
| Total MAQ0A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 104.01493 | | | | 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 | 104.18121 | | | | 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 | 100.16154 | | | | 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 | 100.16256 | | | | 0.00 | 0 | 0 |
| Total MAQ0J1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.15397 | | | | 0.00 | 0 | 0 |
| Total MAQ0J2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.85483 | | | | 0.00 | 0 | 0 |
| Total MAQ103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ103 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.73470 | | | | 0.00 | 0 | 0 |
| Total MAQ105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ105 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.68334 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 13/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.83152 | | | | 0.00 | 0 | 500,000,000 |
| Total MBF045 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|--------------------|
| Total For MBF045 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| MBF04 On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.73295 | | | 0.00 | 0 | 0 |
| 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 | 100.49861 | | | 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 | 100.29100 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total MBF049 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For MBF049 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| MBF05 On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.80742 | | | 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 | 41.09412 | 100.00000 | 40.79619 | | | 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 | 101.64958 | | | 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 | 102.21907 | | | 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 | 101.65924 | | | 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 | 101.94514 | | | 0.00 | 0 | 0 |
| Total MBF055 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF055 | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.24147 | | | 0.00 | 0 | 0 |
| Total MBF056 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF056 | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.25296 | | | 0.00 | 0 | 0 |
| Total MBF057 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF057 | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 30/10/2017 Spot Bond | | | 2.30000 | 99.69218 | 2.30000 | 98.98238 | | | 0.00 | 0 | 0 |
| Total MBLSA2 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 MBLSA2 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.29316 | | | | 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 | 99.91234 | | | | 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 | 101.42043 | | | | 0.00 | 0 | 0 |
| Total MBP036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 26/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.25458 | | | | 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 | | 100.00000 | 0.00000 | | | | 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 | 91.06549 | 100.00000 | 90.40078 | | | | 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 | 91.08561 | 100.00000 | 90.42076 | | | | 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 | 87.44219 | 100.00000 | 86.82928 | | | | 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 | 100.90241 | | | | 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 | | | 8.26000 | 104.77607 | 8.26000 | 104.70658 | | | | 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 | 105.16180 | 8.00000 | 105.09421 | | | | 0.00 | 0 | 0 |
| Total MBSA01/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.31000 | 104.48241 | 8.31000 | 104.41270 | | | | 0.00 | 0 | 0 |
| Total MBSA02 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 MBSA02 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 103.60324 | 8.91000 | 103.52924 | | | 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 | 101.66064 | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.71933 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 8.28000 | 102.99952 | 8.28000 | 102.93143 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.13500 | 104.88749 | 9.13500 | 104.81113 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.13500 | 104.88749 | 9.13500 | 104.81113 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.89540 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.89540 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/09/2019 Spot Bond | | | 9.11000 | 104.39528 | 9.11000 | 104.31865 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MMF10 On 15/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.44536 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MMF10 On 15/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.44536 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MMF20 On 15/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.56020 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MMF20 On 15/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.56020 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MMF30 On 15/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.98118 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MMF30 On 15/12/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.98118 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.27068 | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 MMIG01 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2021 Spot Bond | | | 9.31000 | 102.06040 | 9.31000 | 101.98471 | | | | 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 | 100.30249 | | | | 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 | | | 11.25000 | 101.15786 | 11.25000 | 101.06763 | | | | 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 | | | 9.97500 | 104.24289 | 9.97500 | 104.16020 | | | | 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 |
| MTN06 On 13/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.97111 | | | | 0.00 | 0 | 500,000,000 |
| Total MTN06 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For MTN06 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| MTN07 On 13/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.49939 | | | | 0.00 | 0 | 25,000,000 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000 |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | 25,000,000 |
| MTN08 On 20/04/2019 Spot Bond | | | 100.00000 | 32.06423 | 100.00000 | 31.83176 | | | | 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 | 38.30573 | 100.00000 | 38.05195 | | | | 0.00 | 0 | 0 |
| 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 | 102.65116 | | | | 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 | 100.68372 | | | | 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 | 14.49433 | 100.00000 | 14.38923 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 14.15960 | 100.00000 | 13.81928 | | | | 0.00 | 0 | 0 |
| Total MWA2U 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 MWA2U | | | | | | | | | 0.00 | 0 | 0 |
| MWAR On 22/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.41998 | | | 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 | 14.45689 | 100.89771 | 14.35123 | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.07062 | | | 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 | 102.18820 | | | 0.00 | 8,690,000,000 | 8,690,000,000 |
| Total N5D23 SPOT | | | | | | | | | 0.00 | 8,690,000,000 | 8,690,000,000 |
| Total For N5D23 | | | | | | | | | 0.00 | 8,690,000,000 | 8,690,000,000 |
| N5E23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 111.47929 | | | 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 | 13.51447 | 100.00000 | 13.41649 | | | 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 | 14.42632 | 100.00000 | 14.32173 | | | 0.00 | 0 | 0 |
| Total N5G23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5G23U | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 9.32500 | 98.25641 | 9.32500 | 98.18343 | | | 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 | | | 8.83000 | 103.77554 | 8.83000 | 103.70206 | | 8,830,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| Total NAM02 SPOT | | | | | | | | 8,830,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| Total For NAM02 | | | | | | | | 8,830,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| NAM03 On 01/08/2023 Spot Bond | | | 9.32500 | 104.37464 | 9.32500 | 104.29711 | | 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 | | | 10.25000 | 102.64168 | 10.25000 | 102.55807 | | 0.00 | 0 | 0 | |
| Total NAM04 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NAM04 | | | | | | | | 0.00 | 0 | 0 | |
| NBK11/ On 28/11/2020 Spot Bond | | | 8.27500 | 104.33444 | 8.27500 | 104.26549 | | 0.00 | 0 | 0 | |
| Total NBK11A 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 NBK11A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12, On 19/03/2021 Spot Bond | | | 9.03500 | 105.50297 | 9.03500 | 105.42699 | | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12, On 19/03/2021 Spot Bond | | | 9.38000 | 104.48159 | 9.38000 | 104.40353 | | | | 0.00 | 0 | 0 |
| Total NBK12A/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK13, On 19/03/2024 Spot Bond | | | 9.12500 | 107.57404 | 9.12500 | 107.49581 | | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK14, On 25/06/2021 Spot Bond | | | 8.51000 | 104.42313 | 8.51000 | 104.36553 | | | | 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 | | | 9.06000 | 99.76192 | 9.06000 | 99.68988 | | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK16, On 12/02/2025 Spot Bond | | | 9.75000 | 99.14392 | 9.75000 | 99.06701 | | | | 0.00 | 0 | 860,000,000 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| NBK17, On 22/04/2026 Spot Bond | | | 9.68500 | 105.36429 | 9.68500 | 105.28265 | | | | 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 | | | 8.74000 | 103.79185 | 8.74000 | 103.71910 | | | | 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 | | | 9.21000 | 104.27662 | 9.21000 | 104.19968 | | | | 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 | | | 9.60000 | 107.27937 | 9.60000 | 107.19695 | | | | 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 | 100.00674 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For NBK20B | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| NBK21, On 21/07/2027 Spot Bond | | | 10.90000 | 99.86652 | 10.90000 | 99.78015 | | | | 0.00 | 0 | 0 |
| Total NBK21A 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 NBK21A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.78973 | | | | 0.00 | 0 | 500,000,000 |
| Total NBK21B SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For NBK21B | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| NBK22J On 19/11/2022 Spot Bond | | | 9.46500 | 105.55521 | 9.46500 | 105.47566 | | | | 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 | 100.68698 | | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23J On 19/11/2025 Spot Bond | | | 9.90000 | 107.64348 | 9.90000 | 107.55871 | | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.70498 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24J On 19/11/2027 Spot Bond | | | 9.85000 | 110.26551 | 9.85000 | 110.17912 | | | | 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 | 100.67207 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25J On 17/02/2023 Spot Bond | | | 9.36500 | 106.12704 | 9.36500 | 106.04788 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.57885 | | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26J On 10/05/2023 Spot Bond | | | 100.00000 | 14.94067 | 100.00000 | 14.84223 | | | | 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 | 101.88619 | | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27J On 10/05/2026 Spot Bond | | | 9.89000 | 110.94693 | 9.89000 | 110.85965 | | | | 0.00 | 0 | 0 |
| Total NBK27A 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 NBK27A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.47977 | | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28J On 02/08/2023 Spot Bond | | | 9.37500 | 103.89385 | 9.37500 | 103.81627 | | | | 0.00 | 0 | 0 |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 19/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.43494 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29J On 31/07/2026 Spot Bond | | | 9.95000 | 104.37124 | 9.95000 | 104.28865 | | | | 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 | 100.72900 | | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30J On 20/02/2024 Spot Bond | | | 9.16500 | 102.64386 | 9.16500 | 102.56891 | | | | 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 | 100.51863 | | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.53981 | | | | 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 | 100.26192 | | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.88278 | | | | 0.00 | 0 | 0 |
| Total NBK33B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK33B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.71669 | | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.73231 | | | | 0.00 | 0 | 0 |
| Total NBK35B 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 NBK35B | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.75165 | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | 0.00 | 0 | 0 |
| NBK37I On 02/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.90950 | | | 0.00 | 0 | 0 |
| Total NBK37B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK37B | | | | | | | | | 0.00 | 0 | 0 |
| NBK38I On 02/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.90954 | | | 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 | | | 7.93000 | 106.33058 | 7.93000 | 106.26244 | | 1,586,000,000,000.00 | | 200,000,000 | 100,000,000 |
| Total NBK3A SPOT | | | | | | | | 1,586,000,000,000.00 | | 200,000,000 | 100,000,000 |
| Total For NBK3A | | | | | | | | 1,586,000,000,000.00 | | 200,000,000 | 100,000,000 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 29.02295 | 100.00000 | 28.82961 | | 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 | | | 11.02500 | 47.44668 | 11.02500 | 47.40591 | | 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 | 101.00738 | | 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 | 100.51064 | | 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 | 100.43401 | | 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 | 100.44687 | | 0.00 | | 0 | 180,000,000 |
| Total NBK43B SPOT | | | | | | | | 0.00 | | 0 | 180,000,000 |
| Total For NBK43B | | | | | | | | 0.00 | | 0 | 180,000,000 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.37167 | | 0.00 | | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK7B | | | | | | | | 0.00 | | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.96641 | | 0.00 | | 0 | 0 |
| Total NCLN75 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 NCLN75 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56541 | | | | 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 | 102.05924 | | | | 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 | 8.68458 | 100.00000 | 10.70994 | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 8.68458 | 100.00000 | 10.70994 | | | | 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 | | | 10.19500 | 101.92308 | 10.19500 | 107.15323 | | | | 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 | 102.04831 | | | | 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 | | | 10.23000 | 100.96609 | 10.23000 | 106.11197 | | | | 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 | 102.05924 | | | | 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 | 102.07661 | | | | 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 | 102.09845 | | | | 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 | 100.09488 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.50748 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.97320 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.50752 | | | | 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 | 16.25308 | 100.00000 | 16.13524 | | | | 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 | 11.54863 | 100.00000 | 13.48638 | | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | | 0.00 | 0 | 0 |
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 12.86291 | 100.00000 | 12.76966 | | | | 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 | 16.94423 | 100.00000 | 16.82139 | | | | 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 | 101.85570 | | | | 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 | 100.98225 | | | | 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 | | | 8.81000 | 106.87636 | 8.81000 | 106.80086 | | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2019 Spot Bond | | | 100.00000 | | 0.00000 | 102.17340 | | | | 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 | 101.59017 | | | | 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 | 101.50768 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | 100.00000 | | 0.00000 | 103.23997 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2020 Spot Bond | | | 10.36000 | 104.38937 | 10.36000 | 104.30344 | | | | 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 |
| NEDT1.On 21/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.87420 | | | | 0.00 | 0 | 50,000,000 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| NEDT1 On 26/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.40322 | | | | 0.00 | 0 | 0 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 104.57357 | | | | 0.00 | 0 | 0 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL02 On 15/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.42052 | | | | 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 | 100.32995 | | | | 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 | 102.51220 | | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | | 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 | 104.42612 | 13.50000 | 104.31497 | | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.91015 | | | | 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 | | | 3.38000 | 106.00709 | 3.38000 | 120.77427 | | | | 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 | 171.01593 | 3.45000 | 170.93471 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 3.77000 | 117.69961 | 3.77000 | 117.64087 | | | | 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 | | | 3.77000 | 165.60425 | 3.77000 | 165.52134 | | | | 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 | | | 4.08000 | 161.09548 | 4.08000 | 161.01081 | | | | 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 | | | 3.99000 | 78.68340 | 3.99000 | 100.73843 | | | | 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 | | | 8.16000 | 104.21491 | 8.16000 | 104.14698 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 8.79000 | 104.47251 | 8.79000 | 104.39848 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.37415 | | | | 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 | 100.32674 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.39618 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For NQ1A21 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| NQ1A2 On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.38537 | | | | 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 | 100.41047 | | | | 0.00 | 23,340,000 | 5,835,000 |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 23,340,000 | 5,835,000 |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 23,340,000 | 5,835,000 |
| NQ1A2 On 22/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.42135 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 100.38537 | | | | 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 | | | 8.99000 | 104.47233 | 8.99000 | 104.39664 | | | | 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 | 100.42831 | | | | 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 | 100.42052 | | | | 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 | 100.39453 | | | | 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 | | | 9.19000 | 104.47219 | 9.19000 | 104.39483 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.39911 | | | | 0.00 | 0 | 0 |
| Total NQ1C15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.44016 | | | | 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 | 100.43516 | | | | 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 | 100.48576 | | | | 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 | 100.40827 | | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.45359 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| Total NQF1D8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | 0.00 | 0 | 0 |
| NRA01: On 30/11/2018 Spot Bond | | | 8.04000 | 108.21345 | 8.04000 | 108.14355 | | | 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 | | | 9.01000 | 117.52474 | 9.01000 | 117.44034 | | 2,883,200,000,000.00 | 320,000,000 | 160,000,000 | |
| Total NRA022 SPOT | | | | | | | | 2,883,200,000,000.00 | 320,000,000 | 160,000,000 | |
| Total For NRA022 | | | | | | | | 2,883,200,000,000.00 | 320,000,000 | 160,000,000 | |
| NRA02: On 31/05/2023 Spot Bond | | | 3.63000 | 176.25634 | 3.63000 | 176.17007 | | 0.00 | 0 | 0 | |
| Total NRA023 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NRA023 | | | | | | | | 0.00 | 0 | 0 | |
| NRA02: On 30/11/2028 Spot Bond | | | 10.92000 | 111.89187 | 10.92000 | 111.79439 | | 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 | 15.40014 | 100.00000 | 15.29811 | | 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 | 102.30825 | | 0.00 | 0 | 0 | |
| Total NTC16 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NTC16 | | | | | | | | 0.00 | 0 | 0 | |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.67605 | | 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 | 101.07047 | | 0.00 | 892,000,000 | 223,000,000 | |
| Total NTC19 SPOT | | | | | | | | 0.00 | 892,000,000 | 223,000,000 | |
| Total For NTC19 | | | | | | | | 0.00 | 892,000,000 | 223,000,000 | |
| NTC20 On 27/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.29609 | | 0.00 | 0 | 0 | |
| Total NTC20 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NTC20 | | | | | | | | 0.00 | 0 | 0 | |
| NTC21 On 24/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.06245 | | 0.00 | 280,000,000 | 70,000,000 | |
| Total NTC21 SPOT | | | | | | | | 0.00 | 280,000,000 | 70,000,000 | |
| Total For NTC21 | | | | | | | | 0.00 | 280,000,000 | 70,000,000 | |
| OML02 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.81415 | | 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 | | | 9.31000 | 102.55775 | 9.31000 | 102.48170 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| 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 | 102.26209 | | | 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 | | | 9.54000 | 100.27592 | 9.54000 | 105.06619 | | 2,367,671,544,000.00 | | 248,183,600 | 1,562,045,900 |
| Total OML05 SPOT | | | | | | | | 2,367,671,544,000.00 | | 248,183,600 | 1,562,045,900 |
| Total For OML05 | | | | | | | | 2,367,671,544,000.00 | | 248,183,600 | 1,562,045,900 |
| OML06 On 19/03/2022 Spot Bond | | | 10.30500 | 99.83463 | 10.30500 | 104.89741 | | | 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 | | | 11.35000 | 97.80542 | 11.35000 | 103.17690 | | | 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 | 100.11774 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML08 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 10.29500 | 102.23548 | 10.29500 | 102.15185 | | 1,214,583,510,000.00 | | 117,978,000 | 1,058,989,000 |
| Total OML09 SPOT | | | | | | | | 1,214,583,510,000.00 | | 117,978,000 | 1,058,989,000 |
| Total For OML09 | | | | | | | | 1,214,583,510,000.00 | | 117,978,000 | 1,058,989,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.35000 | 99.91004 | 11.35000 | 99.82016 | | | 0.00 | 0 | 870,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 870,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 870,000,000 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| PMM30 On 07/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PMM30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM30 | | | | | | | | | 0.00 | 0 | 0 |
| PMM34 On 07/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.73510 | | | 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 | 100.70212 | | | 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 | 100.81778 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 100.24019 | | | | 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 | 99.90803 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM39 On 04/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09334 | | | | 0.00 | 0 | 0 |
| Total PMM39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM39 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM40 On 04/09/2018 Spot Bond | | | 100.00000 | 49.99634 | 100.00000 | 54.46583 | | | | 0.00 | 0 | 5,500,000,000 |
| Total PMM40 SPOT | | | | | | | | | | 0.00 | 0 | 5,500,000,000 |
| Total For PMM40 | | | | | | | | | | 0.00 | 0 | 5,500,000,000 |
| PPC001 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 98.70136 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC001 On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.01843 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.06455 | | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1B On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.03425 | | | | 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 | 101.13416 | | | | 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 | 101.15738 | | | | 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 | 100.41055 | | | | 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 | 100.42990 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total PRE2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A2 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.44681 | | | 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 | 100.48059 | | | 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 | 100.48542 | | | 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 | 100.49024 | | | 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 | | | 8.42500 | 115.49960 | 8.45000 | 115.24917 | | | 556,504,514,405,000.00 | 2,083,858,102,600 | 1,141,209,295,600 |
| Total R186 SPOT | | | | | | | | | 6,504,514,405,000.00 | 083,858,102,600 | 141,209,295,600 |
| Total For R186 | | | | | | | | | 6,504,514,405,000.00 | 083,858,102,600 | 141,209,295,600 |
| R197 On 07/12/2023 Spot Bond | | | 2.39000 | 297.92790 | 2.43000 | 297.17821 | | | 10,662,268,000,000.00 | 4,461,200,000 | 22,332,097,300 |
| Total R197 SPOT | | | | | | | | | 10,662,268,000,000.00 | 4,461,200,000 | 22,332,097,300 |
| Total For R197 | | | | | | | | | 10,662,268,000,000.00 | 4,461,200,000 | 22,332,097,300 |
| R202 On 07/12/2033 Spot Bond | | | 2.57000 | 237.82312 | 2.57000 | 237.72708 | | | 81,147,287,400,000.00 | 31,574,820,000 | 222,829,570,100 |
| Total R202 SPOT | | | | | | | | | 11,147,287,400,000.00 | 31,574,820,000 | 222,829,570,100 |
| Total For R202 | | | | | | | | | 11,147,287,400,000.00 | 31,574,820,000 | 222,829,570,100 |
| R2023 On 28/02/2023 Spot Bond | | | 7.72000 | 100.36314 | 7.72500 | 100.27815 | | | 356,339,026,836,000.00 | 434,758,941,300 | 741,492,586,300 |
| Total R2023 SPOT | | | | | | | | | 6,339,026,836,000.00 | 434,758,941,300 | 741,492,586,300 |
| Total For R2023 | | | | | | | | | 6,339,026,836,000.00 | 434,758,941,300 | 741,492,586,300 |
| R203 On 15/09/2017 Spot Bond | | | 4.20500 | 99.95394 | 4.23000 | 99.91894 | | | 0.00 | 0 | 3,300,000,000 |
| Total R203 SPOT | | | | | | | | | 0.00 | 0 | 3,300,000,000 |
| Total For R203 | | | | | | | | | 0.00 | 0 | 3,300,000,000 |
| R2030 On 31/01/2030 Spot Bond | | | 9.02000 | 93.38094 | 9.02000 | 93.31380 | | | 578,925,881,806,000.00 | 396,776,705,300 | 543,906,063,000 |
| Total R2030 SPOT | | | | | | | | | 8,925,881,806,000.00 | 396,776,705,300 | 543,906,063,000 |
| Total For R2030 | | | | | | | | | 8,925,881,806,000.00 | 396,776,705,300 | 543,906,063,000 |
| R2032 On 31/03/2032 Spot Bond | | | 9.26500 | 95.66533 | 9.26500 | 95.59434 | | | 935,216,537,015,500.00 | 100,940,802,700 | 489,709,800,000 |
| Total R2032 SPOT | | | | | | | | | 15,216,537,015,500.00 | 100,940,802,700 | 489,709,800,000 |
| Total For R2032 | | | | | | | | | 15,216,537,015,500.00 | 100,940,802,700 | 489,709,800,000 |
| R2035 On 28/02/2035 Spot Bond | | | 9.50000 | 94.98504 | 9.50000 | 94.91201 | | | 886,607,704,600,000.00 | 93,327,126,800 | 403,663,541,900 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total R2035 SPOT | | | | | | | | | 16,607,704,600,000.00 | 93,327,126,800 | 403,663,541,900 |
| Total For R2035 | | | | | | | | | 16,607,704,600,000.00 | 93,327,126,800 | 403,663,541,900 |
| R2037 On 31/01/2037 Spot Bond | | | 9.61000 | 91.27435 | 9.61000 | 91.20454 | | | 721,126,070,442,000.00 | 1,219,680,132,200 | 699,671,706,200 |
| Total R2037 SPOT | | | | | | | | | 1,126,070,442,000.00 | 219,680,132,200 | 599,671,706,200 |
| Total For R2037 | | | | | | | | | 1,126,070,442,000.00 | 219,680,132,200 | 599,671,706,200 |
| R204 On 21/12/2018 Spot Bond | | | 6.84500 | 103.16431 | 6.86000 | 103.08906 | | | 93,933,598,910,500.00 | 13,722,950,900 | 348,661,273,100 |
| Total R204 SPOT | | | | | | | | | 13,933,598,910,500.00 | 13,722,950,900 | 348,661,273,100 |
| Total For R204 | | | | | | | | | 13,933,598,910,500.00 | 13,722,950,900 | 348,661,273,100 |
| R2040 On 31/01/2040 Spot Bond | | | 9.72500 | 94.44313 | 9.72500 | 94.37004 | | | 120,892,905,622,500.00 | 218,086,674,100 | 447,254,561,300 |
| Total R2040 SPOT | | | | | | | | | 10,892,905,622,500.00 | 218,086,674,100 | 447,254,561,300 |
| Total For R2040 | | | | | | | | | 10,892,905,622,500.00 | 218,086,674,100 | 447,254,561,300 |
| R2044 On 31/01/2044 Spot Bond | | | 9.75000 | 91.55592 | 9.75000 | 91.48490 | | | 272,422,682,450,000.00 | 438,197,198,200 | 805,606,080,900 |
| Total R2044 SPOT | | | | | | | | | 2,422,682,450,000.00 | 438,197,198,200 | 305,606,080,900 |
| Total For R2044 | | | | | | | | | 2,422,682,450,000.00 | 438,197,198,200 | 305,606,080,900 |
| R2048 On 28/02/2048 Spot Bond | | | 9.71000 | 90.92330 | 9.71000 | 90.85188 | | | 668,364,832,422,000.00 | 583,765,688,200 | 1,628,477,500,000 |
| Total R2048 SPOT | | | | | | | | | 18,364,832,422,000.00 | 583,765,688,200 | 528,477,500,000 |
| Total For R2048 | | | | | | | | | 18,364,832,422,000.00 | 583,765,688,200 | 528,477,500,000 |
| R207 On 15/01/2020 Spot Bond | | | 7.09500 | 101.45822 | 7.11000 | 101.36853 | | | 160,059,438,361,000.00 | 304,448,123,800 | 921,721,027,400 |
| Total R207 SPOT | | | | | | | | | 10,059,438,361,000.00 | 304,448,123,800 | 921,721,027,400 |
| Total For R207 | | | | | | | | | 10,059,438,361,000.00 | 304,448,123,800 | 921,721,027,400 |
| R208 On 31/03/2021 Spot Bond | | | 7.29500 | 101.34028 | 7.31000 | 101.23496 | | | 065,951,164,509,000.00 | 146,120,790,200 | 501,881,400,900 |
| Total R208 SPOT | | | | | | | | | 15,951,164,509,000.00 | 146,120,790,200 | 501,881,400,900 |
| Total For R208 | | | | | | | | | 15,951,164,509,000.00 | 146,120,790,200 | 501,881,400,900 |
| R209 On 31/03/2036 Spot Bond | | | 9.45500 | 75.00350 | 9.47500 | 74.81062 | | | 724,412,562,238,000.00 | 922,730,043,600 | 1,132,369,336,000 |
| Total R209 SPOT | | | | | | | | | 14,412,562,238,000.00 | 922,730,043,600 | 132,369,336,000 |
| Total For R209 | | | | | | | | | 14,412,562,238,000.00 | 922,730,043,600 | 132,369,336,000 |
| R210 On 31/03/2028 Spot Bond | | | 2.52000 | 185.33007 | 2.52000 | 185.25598 | | | 2,296,224,000,000.00 | 911,200,000 | 72,918,619,000 |
| Total R210 SPOT | | | | | | | | | 2,296,224,000,000.00 | 911,200,000 | 72,918,619,000 |
| Total For R210 | | | | | | | | | 2,296,224,000,000.00 | 911,200,000 | 72,918,619,000 |
| R212 On 31/01/2022 Spot Bond | | | 2.38000 | 149.40488 | 2.39000 | 149.28563 | | | 407,648,780,000,000.00 | 171,281,000,000 | 174,651,143,700 |
| Total R212 SPOT | | | | | | | | | 17,648,780,000,000.00 | 171,281,000,000 | 174,651,143,700 |
| Total For R212 | | | | | | | | | 17,648,780,000,000.00 | 171,281,000,000 | 174,651,143,700 |
| R213 On 28/02/2031 Spot Bond | | | 9.10500 | 84.05728 | 9.12500 | 83.85945 | | | 297,648,942,484,000.00 | 252,350,240,800 | 464,556,833,300 |
| Total R213 SPOT | | | | | | | | | 17,648,942,484,000.00 | 252,350,240,800 | 464,556,833,300 |
| Total For R213 | | | | | | | | | 17,648,942,484,000.00 | 252,350,240,800 | 464,556,833,300 |
| R214 On 28/02/2041 Spot Bond | | | 9.63000 | 71.26543 | 9.63000 | 71.20991 | | | 819,319,690,580,000.00 | 500,448,566,000 | 1,172,118,427,300 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|------------------------|------------------------|
| Total R214 SPOT | | | | | | | | | | 19,319,690,580,000.00 | 500,448,566,000 | 172,118,427,300 |
| Total For R214 | | | | | | | | | | 19,319,690,580,000.00 | 500,448,566,000 | 172,118,427,300 |
| RCG01 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11892 | | | | 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 | 101.03665 | | | | 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 | 102.25998 | | | | 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 | 100.07610 | | | | 0.00 | 0 | 0 |
| Total RCSB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 66.19019 | 100.00000 | 65.71032 | | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF02I On 04/12/2020 Spot Bond | | | 100.00000 | 12.82710 | 100.00000 | 12.71597 | | | | 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 | 61.58191 | 100.00000 | 61.09096 | | | | 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 | 41.12030 | 100.00000 | 40.79247 | | | | 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 | 20.67570 | 100.00000 | 20.51087 | | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF06I On 28/08/2022 Spot Bond | | | 100.00000 | 11.14680 | 100.00000 | 11.00039 | | | | 0.00 | 0 | 0 |
| Total RDF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF06U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.93314 | | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.43875 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RDFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.38463 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.57284 | | | | 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 | 34.47712 | 100.00000 | 34.22717 | | | | 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 | 102.21618 | | | | 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 | 101.87841 | | | | 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 | 100.09740 | | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.07265 | | | | 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 | 101.84032 | | | | 0.00 | 0 | 0 |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 05/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52844 | | | | 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 | 101.71187 | | | | 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 | 100.08820 | | | | 0.00 | 0 | 0 |
| Total RDFC38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC38 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 27/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.97160 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RDFC39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC39 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.51593 | | | | 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 | 58.57396 | 100.00000 | 58.14929 | | | | 0.00 | 0 | 0 |
| Total REB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| REB02 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.45606 | | | | 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 | 100.48440 | | | | 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 | 102.13833 | | | | 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 | 102.25291 | | | | 0.00 | 0 | 0 |
| Total RED202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED202 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20:On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.70241 | | | | 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 | 102.22589 | | | | 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 | 102.63580 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RES011 On 02/03/2018 Spot Bond | | | 100.00000 | 83.16503 | 100.00000 | 82.60935 | | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | | 0.00 | 0 | 0 |
| RES021 On 02/03/2019 Spot Bond | | | 100.00000 | 38.75722 | 100.00000 | 38.47315 | | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | | 0.00 | 0 | 0 |
| RES031 On 02/03/2020 Spot Bond | | | 100.00000 | 20.53655 | 100.00000 | 20.38604 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04I On 02/03/2021 Spot Bond | | | 100.00000 | 13.15591 | 100.00000 | 13.05948 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83567 | | | | 0.00 | 0 | 500,000,000 |
| Total RES15 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For RES15 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| RES18 On 05/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78431 | | | | 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 | 100.02260 | | | | 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 | 101.39687 | | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45970 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.34749 | | | | 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 | 101.20755 | | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.94079 | | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | | 0.00 | 0 | 0 |
| RES39I On 03/05/2018 Spot Bond | | | 100.00000 | 61.65502 | 100.00000 | 61.07934 | | | | 0.00 | 0 | 0 |
| Total RES39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES39U | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI0€ 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 | 82.97076 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP011 On 31/08/2018 Spot Bond | | | 100.00000 | 58.40788 | 100.00000 | 57.97979 | | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP081 On 30/04/2020 Spot Bond | | | 100.00000 | 21.07513 | 100.00000 | 20.92234 | | | | 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 | 105.55316 | | | | 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 | 47.12152 | | | | 0.00 | 0 | 0 |
| Total RPS002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS002 | | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 8.98000 | 106.87201 | 8.98000 | 106.79509 | | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 0 |
| RW23 On 10/12/2023 Spot Bond | | | 9.40500 | 102.87677 | 9.40500 | 102.79930 | | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 10.82500 | 98.84878 | 10.82500 | 98.76339 | | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | 0 |
| S1328L On 02/11/2017 Spot Bond | | | 100.00000 | 87.52998 | 100.00000 | 86.90476 | | | | 0.00 | 0 | 0 |
| Total S1328U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For S1328U | | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | | 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 | | | 6.75000 | 103.28288 | 6.75000 | 103.22646 | | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK16 On 15/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.98357 | | | | 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 | 100.03167 | | | | 0.00 | 204,000,000 | 102,000,000 |

| 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 SBK17 SPOT | | | | | | | | | 0.00 | 204,000,000 | 102,000,000 |
| Total For SBK17 | | | | | | | | | 0.00 | 204,000,000 | 102,000,000 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.39859 | | | 0.00 | 0 | 70,000,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For SBK18 | | | | | | | | | 0.00 | 0 | 70,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.18743 | | | 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 | 101.50897 | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.21009 | | | 0.00 | 1,800,000,000 | 900,000,000 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 1,800,000,000 | 900,000,000 |
| Total For SBK21 | | | | | | | | | 0.00 | 1,800,000,000 | 900,000,000 |
| SBK22 On 28/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.45714 | | | 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 | | | 10.55500 | 106.95065 | 10.55500 | 106.86101 | | | 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 | 102.88902 | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 0 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 12.34732 | 100.00000 | 12.25780 | | | 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 | 103.64385 | | | 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 | | | 10.76000 | 108.99513 | 10.76000 | 108.90153 | | | 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 | | | 8.21000 | 103.62849 | 8.21000 | 103.56017 | | | 0.00 | 0 | 2,760,000,000 |
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 2,760,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 5.63000 | 99.93834 | 5.63000 | 99.89214 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 99.85332 | | | | 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 | | | 6.75000 | 104.23796 | 6.75000 | 104.18028 | | | | 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 | 102.52885 | | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.02231 | | | | 0.00 | 0 | 4,500,000,000 |
| Total SBS18 SPOT | | | | | | | | | | 0.00 | 0 | 4,500,000,000 |
| Total For SBS18 | | | | | | | | | | 0.00 | 0 | 4,500,000,000 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.19000 | 108.56095 | 8.19000 | 108.48955 | | | | 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 | | | 9.45000 | 106.72294 | 9.45000 | 106.64263 | | | | 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 | 102.56198 | | | | 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 | 101.40093 | | | | 0.00 | 0 | 3,000,000,000 |
| Total SBS24 SPOT | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| Total For SBS24 | | | | | | | | | | 0.00 | 0 | 3,000,000,000 |
| SBS25 On 24/05/2019 Spot Bond | | | 7.64000 | 104.55916 | 7.64000 | 104.49527 | | | | 0.00 | 0 | 0 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 8.97500 | 106.15181 | 8.97500 | 106.07587 | | | | 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 | | | 7.66000 | 103.79886 | 7.66000 | 103.73492 | | | | 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 | | | 9.61500 | 94.18762 | 9.61500 | 94.11554 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|--------------------|----------------------|
| 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 | 99.91667 | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 12/06/2027 Spot Bond | | | 9.66500 | 103.15102 | 9.66500 | 103.07124 | | | 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 | 101.87340 | | | 0.00 | 0 | 0 |
| Total SBS32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS32 | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.92867 | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 9.75000 | 101.53584 | 9.75000 | 106.49272 | | | 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 | 101.11309 | | | 0.00 | 0 | 0 |
| Total SBS35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS35 | | | | | | | | | 0.00 | 0 | 0 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.78353 | | | 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 | | | 7.78000 | 101.35615 | 7.78000 | 101.29310 | | | 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 | | | 9.24500 | 100.25214 | 9.24500 | 100.17830 | | | 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 | | | 10.01000 | 99.03685 | 10.01000 | 98.95802 | | | 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 | | | 8.44000 | 103.29093 | 8.44000 | 103.22135 | | 399,914,208,000.00 | 47,383,200 | 603,691,600 | |
| Total SBS4 SPOT | | | | | | | | 399,914,208,000.00 | 47,383,200 | 603,691,600 | |
| Total For SBS4 | | | | | | | | 399,914,208,000.00 | 47,383,200 | 603,691,600 | |
| SBS40 On 12/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.27056 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 8.64500 | 108.75628 | 8.64500 | 108.68127 | | | | 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 | | | 9.30500 | 111.02221 | 9.30500 | 110.93992 | | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 9.63000 | 111.16714 | 9.63000 | 111.08194 | | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS44 On 15/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.77003 | | | | 0.00 | 0 | 0 |
| Total SBS44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS44 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.46308 | | | | 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 | | | 8.67500 | 109.17373 | 8.67500 | 109.09817 | | | | 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 | 101.43899 | | | | 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 | 100.69658 | | | | 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 | 100.93992 | | | | 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 | | | 8.82500 | 103.31197 | 8.82500 | 103.23927 | | | | 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 | | | 9.49000 | 102.43763 | 9.49000 | 102.36024 | | | | 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 | 100.99191 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| 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 | 101.70484 | | | | 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 | 99.91394 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total SBS54 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For SBS54 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| SBS55 On 12/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.12474 | | | | 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 | | | 8.55000 | 103.73731 | 8.55000 | 103.66615 | | | | 0.00 | 0 | 0 |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS57 On 12/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.90936 | | | | 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 | 100.54942 | | | | 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 | | | 3.63000 | 279.03125 | 3.63000 | 278.89470 | | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.12000 | 195.99567 | 4.12000 | 196.50640 | | | | 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 | 102.51473 | | | | 0.00 | 0 | 0 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 0 |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 98.91599 | 100.00000 | 100.38800 | | | | 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 | 87.15338 | 100.00000 | 86.54815 | | | | 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 | 87.38928 | 100.00000 | 86.78240 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SF2BU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2018 Spot Bond | | | 100.00000 | 87.81818 | 100.00000 | 87.20834 | | | | 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 | 88.03263 | 100.00000 | 87.42130 | | | | 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 | 102.14238 | | | | 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 | 102.14250 | | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI006 On 11/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.03318 | | | | 0.00 | 0 | 0 |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | 100.00000 | 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 | 100.12082 | | | | 0.00 | 0 | 0 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | | 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 | | | 6.48500 | 99.98223 | 6.48500 | 99.96448 | | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.84372 | | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.77522 | | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.83316 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SHS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 9.21000 | 103.46001 | 9.21000 | 103.38369 | | | | 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 | 101.83316 | | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS28 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.84456 | | | | 0.00 | 0 | 0 |
| Total SHS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS29 On 03/12/2018 Spot Bond | | | 100.00000 | 39.01677 | 100.00000 | 38.73081 | | | | 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 | 101.66098 | | | | 0.00 | 0 | 0 |
| Total SHS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS31 On 05/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.69637 | | | | 0.00 | 0 | 0 |
| Total SHS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS32 On 10/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.54083 | | | | 0.00 | 0 | 0 |
| Total SHS32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS32 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS33 On 10/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.57336 | | | | 0.00 | 0 | 0 |
| Total SHS33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS33 | | | | | | | | | | 0.00 | 0 | 0 |
| SLI3 On 15/08/2018 Spot Bond | | | 8.06000 | 101.18823 | 8.06000 | 101.12307 | | | | 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 | 100.61967 | | | | 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 | 100.58951 | | | | 0.00 | 0 | 0 |
| Total SLRA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.60548 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| 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 | 100.61537 | | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.62161 | | | | 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 | 100.66767 | | | | 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 | 100.68089 | | | | 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 | | | 5.43000 | 99.94053 | 5.43000 | 104.01668 | | | | 0.00 | 0 | 3,776,665,600 |
| Total SNT01 SPOT | | | | | | | | | | 0.00 | 0 | 3,776,665,600 |
| Total For SNT01 | | | | | | | | | | 0.00 | 0 | 3,776,665,600 |
| SNT02 On 12/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.59490 | | | | 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 | | | 10.32500 | 110.88593 | 10.32500 | 110.79447 | | | | 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 |
| SNT04 On 27/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.90999 | | | | 0.00 | 0 | 600,000,000 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| SPDA10 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.24866 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA11 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.43170 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| SPDA12 On 21/08/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.43984 | | | | 0.00 | 0 | 0 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.42935 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.42200 | | | | 0.00 | 0 | 0 |
| Total SPDA7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA7 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.43485 | | | | 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 | 100.43807 | | | | 0.00 | 0 | 0 |
| Total SPDA9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA9 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 09/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.92768 | | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.01278 | | | | 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 | 101.51768 | | | | 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 | | | 9.01000 | 101.08950 | 9.01000 | 101.01651 | | | | 0.00 | 0 | 300,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| SSN00: On 31/03/2021 Spot Bond | | | 8.88000 | 96.64856 | 8.88000 | 96.57976 | | | | 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 | | | 8.88000 | 96.64856 | 8.88000 | 96.57976 | | | | 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 | | | 5.11000 | 99.94403 | 5.11000 | 99.90210 | | | | 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 | | | 3.93500 | 87.92825 | 3.93500 | 116.34278 | | | | 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 | | | 9.95000 | 105.60288 | 9.95000 | 105.51886 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 28/02/2031 Spot Bond | | | 10.99500 | 72.46671 | 10.99500 | 72.40245 | | | | 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 | 101.20219 | | | | 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 | 101.30646 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.91476 | | | | 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 | 100.02656 | | | | 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 | 99.75290 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.09906 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03 On 17/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.55649 | | | | 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 | 100.18680 | | | | 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 | 101.19861 | 9.55000 | 101.12167 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04 On 13/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.46840 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN040 On 13/10/2023 Spot Bond | | | 9.12500 | 107.10251 | 9.12500 | 107.02420 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN041 On 01/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 95.34890 | | | | 0.00 | 0 | 0 |
| Total SSN042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN042 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN042 On 31/01/2038 Spot Bond | | | 4.12000 | 98.79906 | 4.12000 | 98.74700 | | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN043 On 09/02/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.73267 | | | | 0.00 | 0 | 0 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN044 On 14/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.55955 | | | | 0.00 | 0 | 0 |
| Total SSN045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN045 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN045 On 30/04/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.01959 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN046 On 05/04/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.55197 | | | | 0.00 | 0 | 500,000,000 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| SSN047 On 21/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.77804 | | | | 0.00 | 0 | 0 |
| Total SSN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN048 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN048 On 30/09/2027 Spot Bond | | | | 100.00000 | 0.00000 | 102.07496 | | | | 0.00 | 0 | 0 |
| Total SSN049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN049 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN049 On 08/12/2023 Spot Bond | | | 3.46000 | 112.51556 | 3.46000 | 280.00126 | | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.40000 | 101.79882 | 9.40000 | 101.72219 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A1C On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.42692 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| 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 | 100.97997 | | | | 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 | | | 8.76000 | 100.97851 | 8.76000 | 100.90797 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A1C On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.62490 | | | | 0.00 | 0 | 0 |
| Total T13A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.44056 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For T13A11 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| T13A12 On 21/08/2020 Spot Bond | | | 8.66000 | 105.09708 | 8.66000 | 105.02447 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A13 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40628 | | | | 0.00 | 0 | 0 |
| Total T13A13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A13 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A14 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.62490 | | | | 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 | 100.43961 | | | | 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 | | | 8.76000 | 104.52301 | 8.76000 | 104.44998 | | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A18 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.43662 | | | | 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 | 100.15170 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A2C On 21/08/2020 Spot Bond | | | 8.71000 | 103.16949 | 8.71000 | 103.09782 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| 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 | 100.43414 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total T14A10 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For T14A10 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| T14A11 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.44365 | | | | 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 | 102.77566 | 9.15000 | 102.70032 | | | | 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 | 100.08982 | | | | 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 | 101.57763 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS135 On 06/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.97181 | | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.58481 | | | | 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 | 101.09839 | | | | 0.00 | 0 | 3,960,000,000 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 3,960,000,000 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 3,960,000,000 |
| TFS141 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.98882 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.02285 | | | | 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 | 100.48849 | | | | 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 | 101.89323 | | | | 0.00 | 40,000,000 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For TFS144 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| TFS14€ On 20/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.94993 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 25/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.71861 | | | | 0.00 | 0 | 0 |
| Total TFS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS146 | | | | | | | | | | 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 |
| TH11A1 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.26733 | | | | 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 | 101.31247 | | | | 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 | 101.28527 | 8.73000 | 101.21475 | | | | 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 | 101.14000 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A5 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.45998 | | | | 0.00 | 0 | 0 |
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A6 On 18/07/2018 Spot Bond | | | 8.36000 | 101.07922 | 8.36000 | 101.01175 | | | | 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 | 101.12329 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A8 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.45998 | | | | 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 | 101.58067 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| 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 | 101.36043 | | | | 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 | 101.35479 | | | | 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 | 101.49995 | | | | 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 | 101.49432 | | | | 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 | 101.44501 | | | | 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 | 101.93872 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.94434 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D3 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.91626 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.40418 | | | | 0.00 | 12,458,000 | 3,114,500 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 12,458,000 | 3,114,500 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 12,458,000 | 3,114,500 |
| TH12A2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.43419 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/08/2019 Spot Bond | | | 8.71000 | 101.31968 | 8.71000 | 101.24929 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A4 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.42692 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A4 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.44388 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/08/2019 Spot Bond | | | 8.62000 | 100.33792 | 8.62000 | 100.26891 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.42450 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.44388 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/08/2019 Spot Bond | | | 8.73000 | 99.72934 | 8.73000 | 99.65990 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A9 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.46566 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.46566 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.46566 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B3 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.46566 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B4 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.92273 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.92273 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.50433 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C3 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.50385 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D1 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.66080 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D2 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.66080 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D3 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.76287 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D4 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.65792 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A1 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.41578 | | | | 0.00 | 0 | 0 |
| Total TH13A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A2 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.42644 | | | | 0.00 | 0 | 0 |
| Total TH13A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.83325 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A4 On 21/08/2020 Spot Bond | | | 8.86000 | 101.69084 | 8.86000 | 101.61900 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A5 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.41627 | | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A6 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.51757 | | | | 0.00 | 0 | 0 |
| Total TH13A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.85293 | | | | 0.00 | 40,000,000 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| TH13A7 On 21/08/2020 Spot Bond | | | 8.75000 | 102.77971 | 8.75000 | 102.70798 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40628 | | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A9 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.46556 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.46604 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.46574 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.45625 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B4 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.46411 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B5 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.49936 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.50323 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.48944 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.49891 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C4 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.52589 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.65808 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.65808 | | | | 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 | 100.65405 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.64704 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.66767 | | | | 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 | 100.36830 | | | | 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 | 100.73631 | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 40,000,000 | 10,000,000 |
| TH14A On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.45041 | | | | 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 | | | 8.85000 | 107.36852 | 8.85000 | 107.29275 | | | | 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 | 100.39536 | | | | 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 | 100.43414 | | | | 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 | 100.44655 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A7 On 21/11/2021 Spot Bond | | | 8.80000 | 103.78455 | 8.80000 | 104.66794 | | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A8 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.40126 | | | | 0.00 | 0 | 0 |
| Total TH14A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A9 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.47984 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B1 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.46537 | | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B2 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.45958 | | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B3 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.50393 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C1 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.49429 | | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C2 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.48851 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C3 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.64794 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D1 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.63789 | | | | 0.00 | 0 | 0 |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D2 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.62400 | | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B On 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.41117 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total THE9B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C-On 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.85175 | | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D-On 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.98782 | | | | 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 | | | 8.61000 | 97.69086 | 8.61000 | 97.58763 | | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R-On 22/02/2020 Spot Bond | | | 100.00000 | 25.99986 | 100.00000 | 25.85215 | | | | 0.00 | 0 | 0 |
| TL20/R-On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | | 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 | 11.25727 | 100.00000 | 11.86958 | | | | 0.00 | 0 | 0 |
| Total TL21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL21U | | | | | | | | | | 0.00 | 0 | 0 |
| TL22 On 04/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.09477 | | | | 0.00 | 0 | 0 |
| Total TL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL22 | | | | | | | | | | 0.00 | 0 | 0 |
| TL23 On 05/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.09637 | | | | 0.00 | 0 | 0 |
| Total TL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL23 | | | | | | | | | | 0.00 | 0 | 0 |
| TL24 On 05/09/2022 Spot Bond | | | 8.91500 | 100.64096 | 8.91500 | 100.56824 | | | | 0.00 | 0 | 0 |
| Total TL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL24 | | | | | | | | | | 0.00 | 0 | 0 |
| TL25 On 04/09/2024 Spot Bond | | | 9.44500 | 105.69621 | 9.44500 | 100.73246 | | | | 0.00 | 0 | 0 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 0 |
| TLC01 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.87181 | | | | 0.00 | 0 | 0 |
| Total TLC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC01 | | | | | | | | | | 0.00 | 0 | 0 |
| TLC02 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.81033 | | | | 0.00 | 0 | 0 |
| Total TLC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC02 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|-----------------------|
| TN17 On 14/11/2017 Spot Bond | | | 6.75000 | 103.40119 | 6.75000 | 103.34452 | | | 0.00 | 0 | 12,251,513,839 |
| Total TN17 SPOT | | | | | | | | | 0.00 | 0 | 12,251,513,839 |
| Total For TN17 | | | | | | | | | 0.00 | 0 | 12,251,513,839 |
| TN17/R On 14/11/2017 Spot Bond | | | 100.00000 | 89.01661 | 100.00000 | 88.39844 | | | 0.00 | 0 | 0 |
| Total TN17/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN17/R203 | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 8.59000 | 104.81469 | 8.59000 | 104.74285 | | | 0.00 | 0 | 47,101,400,000 |
| Total TN20 SPOT | | | | | | | | | 0.00 | 0 | 47,101,400,000 |
| Total For TN20 | | | | | | | | | 0.00 | 0 | 47,101,400,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 18.11622 | 100.00000 | 17.99686 | | | 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 | 17.50557 | 100.00000 | 17.37865 | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | 0.00 | 0 | 0 |
| TN21U On 13/05/2021 Spot Bond | | | 100.00000 | 15.71290 | 100.00000 | 15.55039 | | | 0.00 | 0 | 0 |
| Total TN21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN21U | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 9.24500 | 110.90447 | 9.24500 | 110.82279 | | | 0.00 | 0 | 4,232,700,000 |
| Total TN23 SPOT | | | | | | | | | 0.00 | 0 | 4,232,700,000 |
| Total For TN23 | | | | | | | | | 0.00 | 0 | 4,232,700,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 14.92699 | 100.00000 | 14.82864 | | | 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 | | | 10.26500 | 96.49520 | 10.26500 | 96.41649 | | 51,325,000,000,000.00 | 5,000,000,000 | 21,480,000,000 | |
| Total TN25 SPOT | | | | | | | | 51,325,000,000,000.00 | 5,000,000,000 | 21,480,000,000 | |
| Total For TN25 | | | | | | | | 51,325,000,000,000.00 | 5,000,000,000 | 21,480,000,000 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 10.13884 | 100.00000 | 10.07204 | | | 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 | | | 10.40000 | 93.59490 | 10.40000 | 93.51757 | | | 0.00 | 0 | 1,010,000,000 |
| Total TN27 SPOT | | | | | | | | | 0.00 | 0 | 1,010,000,000 |
| Total For TN27 | | | | | | | | | 0.00 | 0 | 1,010,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.61776 | 100.00000 | 11.54122 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| TN30 On 09/10/2030 Spot Bond | | | 11.11000 | 100.27295 | 11.11000 | 100.18412 | | | 0.00 | 0 | 8,900,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 8,900,000,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 8,900,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 124.47921 | 8.00000 | 124.39921 | | | 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 | | | 11.76000 | 96.55885 | 11.76000 | 96.46845 | | | 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 | 104.53425 | 10.75000 | 104.44457 | | | 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 | 100.44224 | | | 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 | 100.67155 | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.17659 | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.76761 | | | 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 | 100.58110 | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ7 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.59404 | | | 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 | 100.61343 | | | 0.00 | 0 | 0 |
| Total TORQ9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ9 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 111.28600 | 10.00000 | 111.19900 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TPDA0: On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.80362 | | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.67297 | | | | 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 | 100.45558 | | | | 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 | | | 8.81000 | 104.57196 | 8.81000 | 104.49849 | | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86845 | | | | 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 | 99.86178 | | | | 0.00 | 0 | 0 |
| Total TRA2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | 9.01000 | 104.15252 | 9.01000 | 104.07731 | | | | 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 | 99.86829 | | | | 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 | 99.86178 | | | | 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 | | | 8.81000 | 105.55459 | 8.81000 | 104.70154 | | | | 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 | 99.85132 | | | | 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 | 99.84730 | | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TRA2C On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.83044 | | | 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 | 99.82403 | | | 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 | 99.78252 | | | 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 | 99.78252 | | | 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 | 99.88055 | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4I On 14/06/2019 Spot Bond | | | 100.00000 | 31.96351 | 100.00000 | 31.73177 | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.86030 | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2I On 14/06/2019 Spot Bond | | | 100.00000 | 32.18326 | 100.00000 | 31.94993 | | | 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 | 99.85950 | | | 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 | 32.36639 | 100.00000 | 32.13173 | | | 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 | 101.77572 | | | 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 | 34.60053 | 100.00000 | 34.34968 | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRAE1 On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.14693 | | | | 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 | 37.05443 | 100.00000 | 36.78578 | | | | 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 | 31.40906 | 100.00000 | 31.18135 | | | | 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 | 17.31045 | 100.00000 | 17.18496 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22 On 26/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.97247 | | | | 0.00 | 0 | 0 |
| Total TSP220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP220 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP221 On 26/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 95.04794 | | | | 0.00 | 0 | 0 |
| Total TSP221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP221 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP222 On 10/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 94.73912 | | | | 0.00 | 0 | 0 |
| Total TSP222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP222 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP223 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.37448 | | | | 0.00 | 0 | 0 |
| Total TSP223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP223 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP224 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 94.45227 | | | | 0.00 | 0 | 0 |
| Total TSP224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP224 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP225 On 07/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.07686 | | | | 0.00 | 0 | 0 |
| Total TSP225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP225 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP226 On 07/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 94.20111 | | | | 0.00 | 0 | 0 |
| Total TSP226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP226 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP227 On 21/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 93.91729 | | | | 0.00 | 0 | 0 |
| Total TSP227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP227 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TTO011 On 28/08/2019 Spot Bond | | | 100.00000 | 30.83234 | 100.00000 | 30.60880 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF0 On 26/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.26127 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35355 | | | | 0.00 | 0 | 0 |
| Total TWC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC239 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 13/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.16667 | | | | 0.00 | 0 | 0 |
| Total TWC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC240 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 16/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.20316 | | | | 0.00 | 0 | 0 |
| Total TWC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC242 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 23/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95567 | | | | 0.00 | 0 | 0 |
| Total TWC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC243 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 26/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.91412 | | | | 0.00 | 0 | 0 |
| Total TWC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC244 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.57979 | | | | 0.00 | 0 | 0 |
| Total TWC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC245 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.45555 | | | | 0.00 | 0 | 0 |
| Total TWC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC246 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 14/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.43484 | | | | 0.00 | 0 | 0 |
| Total TWC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC247 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22753 | | | | 0.00 | 0 | 0 |
| Total TWC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC248 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 30/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.16504 | | | | 0.00 | 0 | 0 |
| Total TWC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC249 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| UG21 On 02/03/2021 Spot Bond | | | 8.91000 | 105.51109 | 8.91000 | 105.43489 | | | 1,336,500,000,000.00 | 150,000,000 | 150,000,000 |
| Total UG21 SPOT | | | | | | | | | 1,336,500,000,000.00 | 150,000,000 | 150,000,000 |
| Total For UG21 | | | | | | | | | 1,336,500,000,000.00 | 150,000,000 | 150,000,000 |
| UG26 On 09/03/2026 Spot Bond | | | 10.42000 | 104.99810 | 10.42000 | 104.91022 | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | 0.00 | 0 | 0 |
| VCJA1U On 20/07/2025 Spot Bond | | | 100.00000 | 11.19764 | 100.00000 | 11.05056 | | | 0.00 | 0 | 0 |
| Total VCJA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA1U | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1U On 20/07/2025 Spot Bond | | | 100.00000 | 11.04173 | 100.00000 | 10.89670 | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1U On 20/07/2025 Spot Bond | | | 100.00000 | 10.81243 | 100.00000 | 10.67042 | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA1U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB1U On 20/07/2025 Spot Bond | | | 100.00000 | 10.61040 | 100.00000 | 10.47104 | | | 0.00 | 0 | 0 |
| Total VCPB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB1U | | | | | | | | | 0.00 | 0 | 0 |
| VJA03U On 20/10/2023 Spot Bond | | | 100.00000 | 8.96996 | 100.00000 | 8.90492 | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | 0.00 | 0 | 0 |
| VJA04U On 20/01/2024 Spot Bond | | | 100.00000 | 9.37032 | 100.00000 | 9.30239 | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | 0.00 | 0 | 0 |
| VJA05U On 20/04/2024 Spot Bond | | | 100.00000 | 9.92894 | 100.00000 | 9.85695 | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | 0.00 | 0 | 0 |
| VJA06U On 20/07/2024 Spot Bond | | | 100.00000 | 9.99887 | 100.00000 | 9.92638 | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | 0.00 | 0 | 0 |
| VJA07U On 20/10/2024 Spot Bond | | | 100.00000 | 10.04592 | 100.00000 | 9.97308 | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | 0.00 | 0 | 0 |
| VJA08U On 20/01/2025 Spot Bond | | | 100.00000 | 10.08204 | 100.00000 | 10.00895 | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 8.98655 | 100.00000 | 8.90264 | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 8.75177 | 100.00000 | 8.68832 | | | 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 | 9.13354 | 100.00000 | 9.06733 | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 9.68050 | 100.00000 | 9.61032 | | | 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 | 9.82419 | 100.00000 | 9.75296 | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 9.85484 | 100.00000 | 9.78340 | | | 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 | 9.89118 | 100.00000 | 9.81947 | | | 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 | 8.81436 | 100.00000 | 8.73205 | | | 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 | 100.00000 | | | 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 | 101.58206 | | | 0.00 | 0 | 0 |
| Total VKC20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC20 | | | | | | | | | 0.00 | 0 | 0 |
| VKC21 On 06/03/2018 Spot Bond | | | 100.00000 | 72.71327 | 100.00000 | 72.31227 | | 970,000,000,000,000.00 | 9,700,000,000 | 7,700,000,000 | |
| Total VKC21 SPOT | | | | | | | | '0,000,000,000,000.00 | 9,700,000,000 | 7,700,000,000 | |
| Total For VKC21 | | | | | | | | '0,000,000,000,000.00 | 9,700,000,000 | 7,700,000,000 | |
| VKE01L On 01/04/2018 Spot Bond | | | 100.00000 | 66.13154 | 100.00000 | 65.65208 | | 0.00 | 0 | 0 | |
| Total VKE01U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VKE01U | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VKE05 On 28/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.98106 | | | 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 | 100.73401 | | | 0.00 | 0 | 0 |
| Total VKE06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE06 | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.99996 | | | 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 | 102.16527 | | | 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 | 101.51403 | | | 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 | 101.54011 | | | 0.00 | 0 | 0 |
| Total VKE10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 10.14657 | 100.00000 | 10.07301 | | | 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 | 5.43016 | 100.00000 | 5.39079 | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 9.73155 | 100.00000 | 9.66100 | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 9.82566 | 100.00000 | 9.75443 | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 9.73753 | 100.00000 | 9.66694 | | | 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 | 9.73734 | 100.00000 | 9.66673 | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 8.73249 | 100.00000 | 8.65095 | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 10.36499 | 100.00000 | 10.28984 | | | 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 | 5.19338 | 100.00000 | 5.15573 | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 9.42639 | 100.00000 | 9.35805 | | | 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 | 9.59428 | 100.00000 | 9.52472 | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 9.50230 | 100.00000 | 9.43341 | | | 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 | 9.50287 | 100.00000 | 9.43397 | | | 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 | 8.52180 | 100.00000 | 8.44223 | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | 0.00 | 0 | 0 |
| VRI708 On 29/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.20548 | | | 0.00 | 0 | 0 |
| Total VRI708 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VRI708 | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 22.01478 | 100.00000 | 21.85517 | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | 0.00 | 0 | 0 |
| WS05 On 01/08/2018 Spot Bond | | | 2.97000 | 250.83279 | 2.97000 | 250.72373 | | | 0.00 | 0 | 0 |
| Total WS05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WS05 | | | | | | | | | 0.00 | 0 | 0 |
| WSP3 On 28/05/2019 Spot Bond | | | 7.42000 | 105.06932 | 7.42000 | 105.00694 | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------------------|------------------------|------------------------|
| WSP4 On 28/05/2020 Spot Bond | | | 7.75000 | 105.57689 | 7.75000 | 105.51147 | | | 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 | | | 8.06000 | 105.53540 | 8.06000 | 105.46745 | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/R203 On 28/05/2021 Spot Bond | | | 100.00000 | 15.85299 | 100.00000 | 15.74853 | | | 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 | | | 6.80500 | 87.17167 | 6.80500 | 87.12413 | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 78,984,094,410,169,500.00 | 185,318,069,300 | 055,009,977,717 |
| Total for SPOT : | | | | | | | | | 78,984,094,410,169,500.00 | 185,318,069,300 | 055,009,977,717 |
| Total Futures | | | | | | | | | 78,984,095,075,708,800.00 | 185,318,075,334 | 055,010,972,474 |
| Total Options | | | | | | | | | 0.00 | 0 | 70,896 |
| Grand Total: | | | | | | | | | 78,984,095,075,708,800.00 | 185,318,075,334 | 055,011,043,370 |