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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2017

| 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 | | | 10.81673 | 76.18651 | 10.75713 | 76.54979 | | | 0.00 | 0 | 9,466 |
| ES33 On 01/02/2018 Bond Future | | | 10.92392 | 77.58663 | 10.86223 | 77.95646 | | | 0.00 | 0 | 0 |
| ES33 On 03/05/2018 Bond Future | | | 11.02905 | 75.23774 | 10.96513 | 75.61483 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 9,466 |
| ES33 On 02/11/2017 Bond Future | 10.67 | Put | | | 535.83000 | 0.53583 | 899,110 | | 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 | | | 474.05000 | 0.47405 | 837,330 | | 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 | | | 597.69000 | 0.59769 | 960,970 | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | 10.67 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 11.00 | Call | | | 822.20000 | 0.82220 | 452,370 | | 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 | | | 881.35000 | 0.88135 | 511,520 | | 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 | | | 762.97000 | 0.76297 | 393,140 | | 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 | 11.21 | Call | | | 1,429.31000 | 1.42931 | 1,052,220 | | 0.00 | 0 | 0 |

| 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 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/05/2018 | Bond Future | 11.22 | Call | | | 1,486.81000 | 1.48681 | 1,109,720 | | 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 | | | 1,371.74000 | 1.37174 | 994,650 | | 0.00 | 0 | 0 |
| ES33 | On | 03/05/2018 | Bond Future | 11.20 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 9,466 |
| ES42 | On | 02/11/2017 | Bond Future | | | 11.06522 | 78.77629 | 11.02076 | 79.08099 | | | 0.00 | 0 | 7,957 |
| ES42 | On | 01/02/2018 | Bond Future | | | 11.16889 | 80.22404 | 11.12290 | 80.53417 | | | 0.00 | 0 | 0 |
| ES42 | On | 03/05/2018 | Bond Future | | | 11.27567 | 77.45440 | 11.22796 | 77.77072 | | | 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 | | | 130.47715 | 130.47715 | 130.39498 | 130.39498 | | | 0.00 | 0 | 914 |
| I2025 | On | 01/02/2018 | Bond Future | | | 131.58241 | 131.58241 | 131.49846 | 131.49846 | | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | | | 134.07769 | 134.07769 | 133.99404 | 133.99404 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 914 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Put | | | 2,585.02000 | 2.58502 | 2,502,850 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.96 | Put | | | 2,565.02000 | 2.56502 | 2,482,850 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.97 | Put | | | 2,575.02000 | 2.57502 | 2,492,850 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 01/02/2018 | Bond Future | 133.89 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 01/02/2018 | Bond Future | 133.89 | Put | | | 2,391.54000 | 2.39154 | 2,307,590 | | 0.00 | 0 | 0 |
| I2025 | On | 01/02/2018 | Bond Future | 133.90 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 01/02/2018 | Bond Future | 133.90 | Put | | | 2,401.54000 | 2.40154 | 2,317,590 | | 0.00 | 0 | 0 |
| I2025 | On | 01/02/2018 | Bond Future | 133.88 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 01/02/2018 | Bond Future | 133.88 | Put | | | 2,381.54000 | 2.38154 | 2,297,590 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.21 | Call | | | 784.04000 | 0.78404 | 867,690 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.21 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.22 | Call | | | 774.04000 | 0.77404 | 857,690 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.22 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.20 | Call | | | 794.04000 | 0.79404 | 877,690 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.20 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 914 |
| I2029 | On | 02/11/2017 | Bond Future | | | 99.54084 | 99.54084 | 99.54460 | 99.54460 | | | 0.00 | 0 | 1,370 |
| I2029 | On | 01/02/2018 | Bond Future | | | 101.40451 | 101.40451 | 101.40822 | 101.40822 | | | 0.00 | 0 | 0 |
| I2029 | On | 03/05/2018 | Bond Future | | | 102.31050 | 102.31050 | 102.31568 | 102.31568 | | | 0.00 | 0 | 0 |

| Contract 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 | | | 105.15612 | 105.15612 | 105.22947 | 105.22947 | | | 0.00 | 0 | 5,234 |
| I2033 | On | 01/02/2018 | Bond Future | | | 107.12496 | 107.12496 | 107.19952 | 107.19952 | | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | | | 108.06978 | 108.06978 | 108.14728 | 108.14728 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 5,234 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Put | | | 4,850.53000 | 4.85053 | 4,923,880 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Put | | | 4,860.53000 | 4.86053 | 4,933,880 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Put | | | 4,840.53000 | 4.84053 | 4,913,880 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.65 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.65 | Put | | | 2,450.48000 | 2.45048 | 2,525,040 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.66 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.66 | Put | | | 2,460.48000 | 2.46048 | 2,535,040 | | 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 | | | 2,440.48000 | 2.44048 | 2,515,040 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.70 | Call | | | 447.28000 | 0.44728 | 369,780 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.70 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.71 | Call | | | 437.28000 | 0.43728 | 359,780 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.71 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.69 | Call | | | 457.28000 | 0.45728 | 379,780 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.69 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 5,234 |
| I2038 | On | 02/11/2017 | Bond Future | | | 128.92982 | 128.92982 | 128.72813 | 128.72813 | | | 0.00 | 0 | 19,719 |
| I2038 | On | 01/02/2018 | Bond Future | | | 129.83889 | 129.83889 | 129.63322 | 129.63322 | | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | | | 132.30106 | 132.30106 | 132.09336 | 132.09336 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 19,719 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Put | | | 8,071.87000 | 8.07187 | 7,870,180 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.81 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.81 | Put | | | 8,081.87000 | 8.08187 | 7,880,180 | | 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 | | | 8,091.87000 | 8.09187 | 7,890,180 | | 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 | 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 | | | 7,306.78000 | 7.30678 | 7,101,110 | | 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 | | | 7,316.78000 | 7.31678 | 7,111,110 | | 0.00 | 0 | 0 |

| 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 | | | 7,296.78000 | 7.29678 | 7,091,110 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.29 | Call | | | 0.00000 | 0.00000 | 11,060 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.29 | Put | | | 196.64000 | 0.19664 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.27 | Call | | | 0.00000 | 0.00000 | 31,060 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.27 | Put | | | 176.64000 | 0.17664 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.28 | Call | | | 0.00000 | 0.00000 | 21,060 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.28 | Put | | | 186.64000 | 0.18664 | 0,000 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 19,719 |
| I2046 | On | 02/11/2017 | Bond Future | | | 124.32797 | 124.32797 | 124.33241 | 124.33241 | | | 0.00 | 0 | 21,292 |
| I2046 | On | 01/02/2018 | Bond Future | | | 126.65560 | 126.65560 | 126.66014 | 126.66014 | | | 0.00 | 0 | 0 |
| I2046 | On | 03/05/2018 | Bond Future | | | 127.45940 | 127.45940 | 127.46586 | 127.46586 | | | 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 | | | 11,977.59000 | 11.97759 | 11,982,030 | | 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 | | | 11,987.59000 | 11.98759 | 11,992,030 | | 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 | | | 11,967.59000 | 11.96759 | 11,972,030 | | 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 | | | 6,239.86000 | 6.23986 | 6,244,400 | | 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 | | | 6,249.86000 | 6.24986 | 6,254,400 | | 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 | | | 6,259.86000 | 6.25986 | 6,264,400 | | 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 | | | 474.14000 | 0.47414 | 480,600 | | 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 | | | 484.14000 | 0.48414 | 490,600 | | 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 | | | 464.14000 | 0.46414 | 470,600 | | 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 | | | 132.74279 | 132.74279 | 132.74792 | 132.74792 | | | 0.00 | 0 | 22,612 |
| I2050 | On | 01/02/2018 | Bond Future | | | 133.55488 | 133.55488 | 133.55993 | 133.55993 | | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | | | 136.08756 | 136.08756 | 136.09472 | 136.09472 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 22,612 |
| 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 | | | 11,912.08000 | 11.91208 | 11,917,210 | | 0.00 | 0 | 0 |

| 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 | | | 11,922.08000 | 11.92208 | 11,927,210 | | 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 | | | 11,902.08000 | 11.90208 | 11,907,210 | | 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 | | | 6,680.07000 | 6.68007 | 6,685,120 | | 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 | | | 6,690.07000 | 6.69007 | 6,695,120 | | 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 | | | 6,670.07000 | 6.67007 | 6,675,120 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.62 | Call | | | 474.72000 | 0.47472 | 467,560 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.62 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.63 | Call | | | 464.72000 | 0.46472 | 457,560 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.63 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.61 | Call | | | 484.72000 | 0.48472 | 477,560 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 22,612 |
| R186 | On | 02/11/2017 | Bond Future | | | 8.67325 | 115.31954 | 8.61796 | 115.68953 | | 7.48 | 3,690,225.28 | 32 | 135,561 |
| R186 | On | 01/02/2018 | Bond Future | | | 8.72531 | 112.13898 | 8.66768 | 112.51548 | | 7.16 | 0.00 | 0 | 198 |
| R186 | On | 03/05/2018 | Bond Future | | | 8.77791 | 114.22382 | 8.71765 | 114.60791 | | 7.24 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 3,690,225.28 | 32 | 135,759 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Call | | | 2,157.11000 | 2.15711 | 1,868,400 | 7.55 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Put | | | 352.31000 | 0.35231 | 433,590 | 7.55 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Call | | | 2,207.68000 | 2.20768 | 1,916,130 | 7.56 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Put | | | 337.28000 | 0.33728 | 415,720 | 7.56 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.60 | Put | | | 1,060.76000 | 1.06076 | 1,246,210 | 7.43 | 0.00 | 0 | 3,750 |
| R186 | On | 02/11/2017 | Bond Future | 9.00 | Call | | | 2,737.23000 | 2.73723 | 2,420,800 | 7.61 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Call | | | 2,107.02000 | 2.10702 | 1,821,210 | 7.55 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 9.00 | Put | | | 213.66000 | 0.21366 | 267,220 | 7.61 | 0.00 | 0 | 5,000 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Put | | | 367.87000 | 0.36787 | 452,050 | 7.55 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.75 | Call | | | 1,503.67000 | 1.50367 | 1,260,830 | 7.48 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.75 | Put | | | 622.79000 | 0.62279 | 749,940 | 7.48 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.60 | Call | | | 940.23000 | 0.94023 | 755,690 | 7.43 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Call | | | 3,090.47000 | 3.09047 | 2,835,790 | 7.44 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Put | | | 1,070.13000 | 1.07013 | 1,191,950 | 7.44 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Call | | | 3,004.66000 | 3.00466 | 2,753,590 | 7.43 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Put | | | 1,112.24000 | 1.11224 | 1,237,670 | 7.43 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 9.25 | Call | | | 4,347.06000 | 4.34706 | 4,049,580 | 7.60 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 9.25 | Put | | | 619.21000 | 0.61921 | 698,230 | 7.60 | 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 | 8.50 | Put | | | 2,471.45000 | 2.47145 | 2,690,430 | 7.16 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.50 | Call | | | 1,366.33000 | 1.36633 | 1,208,810 | 7.16 | 0.00 | 0 | 1,460 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Call | | | 3,047.31000 | 3.04731 | 2,794,430 | 7.43 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Put | | | 1,090.91000 | 1.09091 | 1,214,530 | 7.43 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 7.75 | Put | | | 6,415.44000 | 6.41544 | 6,757,530 | 6.88 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 7.75 | Call | | | 186.09000 | 0.18609 | 151,680 | 6.88 | 0.00 | 0 | 1,460 |
| R186 | On | 01/02/2018 | Bond Future | 9.00 | Call | | | 3,177.35000 | 3.17735 | 2,919,110 | 7.45 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 9.00 | Put | | | 1,029.30000 | 1.02930 | 1,147,560 | 7.45 | 0.00 | 0 | 6,200 |
| R186 | On | 01/02/2018 | Bond Future | 8.75 | Call | | | 2,173.12000 | 2.17312 | 1,962,920 | 7.31 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.75 | Put | | | 1,635.83000 | 1.63583 | 1,802,130 | 7.31 | 0.00 | 0 | 820 |
| R186 | On | 03/05/2018 | Bond Future | 8.92 | Put | | | 2,004.73000 | 2.00473 | 2,160,860 | 7.48 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.93 | Call | | | 3,325.33000 | 3.32533 | 3,095,930 | 7.48 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.93 | Put | | | 1,979.65000 | 1.97965 | 2,134,340 | 7.48 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.91 | Call | | | 3,250.25000 | 3.25025 | 3,023,740 | 7.47 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.91 | Put | | | 2,030.39000 | 2.03039 | 2,187,970 | 7.47 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.92 | Call | | | 3,287.52000 | 3.28752 | 3,059,560 | 7.48 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 19,510 |
| Total For R186 | | | | | | | | | | | | 3,690,225.28 | 32 | 155,269 |
| R197 | On | 02/11/2017 | Bond Future | | | 301.33270 | 301.33270 | 301.34575 | 301.34575 | | | 0.00 | 0 | 2,350 |
| R197 | On | 01/02/2018 | Bond Future | | | 299.98934 | 299.98934 | 300.01387 | 300.01387 | | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | | | 305.67829 | 305.67829 | 305.70739 | 305.70739 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,350 |
| 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 | | | 3,824.25000 | 3.82425 | 3,837,300 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.15 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.15 | Put | | | 3,804.25000 | 3.80425 | 3,817,300 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.16 | Put | | | 3,814.25000 | 3.81425 | 3,827,300 | | 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 | | | 1,646.13000 | 1.64613 | 1,670,660 | | 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 | | | 1,656.13000 | 1.65613 | 1,680,660 | | 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 | | | 1,666.13000 | 1.66613 | 1,690,660 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.45 | Call | | | 1,257.39000 | 1.25739 | 1,228,290 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.46 | Call | | | 1,247.39000 | 1.24739 | 1,218,290 | | 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 | | | 1,267.39000 | 1.26739 | 1,238,290 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.44 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,350 |
| R202 | On | 02/11/2017 | Bond Future | | | 242.45017 | 242.45017 | 242.45972 | 242.45972 | | 4.14 | 0.00 | 0 | 28,667 |
| R202 | On | 01/02/2018 | Bond Future | | | 243.27945 | 243.27945 | 243.29509 | 243.29509 | | 4.29 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | | | 247.89293 | 247.89293 | 247.91226 | 247.91226 | | 4.28 | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 28,667 |
| R202 | On | 02/11/2017 | Bond Future | 253.90 | Put | | | 11,440.43000 | 11.44043 | 11,449,940 | 4.44 | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Call | | | 0.14000 | 0.00014 | 0,110 | 4.44 | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Put | | | 11,450.42000 | 11.45042 | 11,459,940 | 4.44 | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Call | | | 0.15000 | 0.00015 | 0,110 | 4.44 | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Put | | | 11,430.43000 | 11.43043 | 11,439,940 | 4.44 | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.90 | Call | | | 0.15000 | 0.00015 | 0,110 | 4.44 | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.07 | Call | | | 683.15000 | 0.68315 | 672,870 | 4.61 | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.07 | Put | | | 6,458.06000 | 6.45806 | 6,463,420 | 4.61 | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.08 | Call | | | 681.30000 | 0.68130 | 671,030 | 4.61 | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.08 | Put | | | 6,466.21000 | 6.46621 | 6,471,580 | 4.61 | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.06 | Call | | | 685.01000 | 0.68501 | 674,710 | 4.61 | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.06 | Put | | | 6,449.92000 | 6.44992 | 6,455,260 | 4.61 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.48 | Call | | | 3,685.10000 | 3.68510 | 3,666,800 | 4.59 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.48 | Put | | | 3,252.84000 | 3.25284 | 3,253,870 | 4.59 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.49 | Call | | | 3,679.98000 | 3.67998 | 3,661,680 | 4.59 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.49 | Put | | | 3,257.72000 | 3.25772 | 3,258,750 | 4.59 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.47 | Call | | | 3,690.23000 | 3.69023 | 3,671,920 | 4.59 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.47 | Put | | | 3,247.97000 | 3.24797 | 3,248,990 | 4.59 | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 28,667 |
| R2023 | On | 02/11/2017 | Bond Future | | | 8.02402 | 100.27145 | 7.95298 | 100.57241 | | 4.21 | 0.00 | 0 | 56,990 |
| R2023 | On | 01/02/2018 | Bond Future | | | 8.06342 | 102.11419 | 7.98808 | 102.42049 | | 4.35 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | | | 8.09480 | 100.08305 | 8.01464 | 100.39556 | | 4.35 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 56,990 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Put | | | 9.83000 | 0.00983 | 16,530 | 4.38 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Call | | | 2,627.13000 | 2.62713 | 2,332,380 | 4.38 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Put | | | 9.01000 | 0.00901 | 15,220 | 4.38 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Call | | | 2,546.62000 | 2.54662 | 2,252,900 | 4.38 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Put | | | 10.69000 | 0.01069 | 17,930 | 4.38 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Call | | | 2,586.86000 | 2.58686 | 2,292,600 | 4.38 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Put | | | 526.95000 | 0.52695 | 622,010 | 4.54 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Call | | | 1,896.20000 | 1.89620 | 1,683,370 | 4.55 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Put | | | 515.37000 | 0.51537 | 608,840 | 4.55 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Call | | | 1,839.67000 | 1.83967 | 1,630,040 | 4.54 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Put | | | 538.96000 | 0.53896 | 635,630 | 4.54 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Call | | | 1,867.73000 | 1.86773 | 1,656,490 | 4.54 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.28 | Call | | | 1,925.17000 | 1.92517 | 1,731,900 | 4.43 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.28 | Put | | | 895.26000 | 0.89526 | 1,014,500 | 4.43 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.29 | Call | | | 1,950.05000 | 1.95005 | 1,755,440 | 4.43 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.29 | Put | | | 881.59000 | 0.88159 | 999,490 | 4.43 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.27 | Call | | | 1,900.72000 | 1.90072 | 1,708,810 | 4.43 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.27 | Put | | | 909.38000 | 0.90938 | 1,029,980 | 4.43 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 56,990 |
| R2030 | On | 02/11/2017 | Bond Future | | | 9.24040 | 93.15273 | 9.17522 | 93.59664 | | | 9,315,273.00 | 100 | 59,072 |
| R2030 | On | 01/02/2018 | Bond Future | | | 9.29916 | 90.85980 | 9.23171 | 91.31170 | | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | | | 9.36152 | 92.54896 | 9.29161 | 93.00968 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 9,315,273.00 | 100 | 59,072 |
| 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 | | | 1,250.80000 | 1.25080 | 806,890 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 1,116.56000 | 1.11656 | 672,650 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 1,183.72000 | 1.18372 | 739,810 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.38 | Call | | | 989.48000 | 0.98948 | 537,580 | | 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 | | | 1,055.68000 | 1.05568 | 603,780 | | 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 | | | 923.22000 | 0.92322 | 471,320 | | 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 | | | 1,363.99000 | 1.36399 | 903,270 | | 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 | | | 1,428.74000 | 1.42874 | 968,020 | | 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 | | | 1,299.17000 | 1.29917 | 838,450 | | 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 | | | | | | | | | | | | 9,315,273.00 | 100 | 59,072 |
| R2032 | On | 02/11/2017 | Bond Future | | | 9.47228 | 91.34677 | 9.40215 | 91.85642 | | 11.01 | 0.00 | 0 | 32,988 |
| R2032 | On | 01/02/2018 | Bond Future | | | 9.53646 | 93.02547 | 9.46401 | 93.54434 | | 10.39 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | | | 9.60016 | 90.59807 | 9.52520 | 91.12707 | | 11.04 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 32,988 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Call | | | 1,517.57000 | 1.51757 | 1,214,110 | 11.01 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Put | | | 879.79000 | 0.87979 | 1,085,980 | 11.01 | 0.00 | 0 | 0 |

| 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 | 9.50 | Call | | | 1,560.29000 | 1.56029 | 1,251,920 | 11.01 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Put | | | 850.31000 | 0.85031 | 1,051,590 | 11.01 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Call | | | 1,475.50000 | 1.47550 | 1,176,990 | 11.00 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Put | | | 909.99000 | 0.90999 | 1,121,130 | 11.00 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.20 | Put | | | 3,351.92000 | 3.35192 | 3,675,220 | 10.36 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.20 | Call | | | 1,424.71000 | 1.42471 | 1,229,140 | 10.36 | 0.00 | 0 | 7,500 |
| R2032 | On | 01/02/2018 | Bond Future | 9.45 | Put | | | 2,326.14000 | 2.32614 | 2,583,090 | 10.54 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.45 | Call | | | 2,225.31000 | 2.22531 | 1,963,390 | 10.54 | 0.00 | 0 | 750 |
| R2032 | On | 01/02/2018 | Bond Future | 9.40 | Put | | | 2,510.00000 | 2.51000 | 2,780,210 | 10.50 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.40 | Call | | | 2,048.02000 | 2.04802 | 1,799,360 | 10.50 | 0.00 | 0 | 6,800 |
| R2032 | On | 01/02/2018 | Bond Future | 9.30 | Put | | | 2,908.69000 | 2.90869 | 3,205,580 | 10.43 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.30 | Call | | | 1,718.25000 | 1.71825 | 1,496,270 | 10.43 | 0.00 | 0 | 7,800 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Call | | | 2,643.93000 | 2.64393 | 2,353,390 | 10.63 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Put | | | 1,957.38000 | 1.95738 | 2,185,710 | 10.63 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Call | | | 2,683.89000 | 2.68389 | 2,390,790 | 10.64 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Put | | | 1,926.24000 | 1.92624 | 2,152,010 | 10.64 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Call | | | 2,604.28000 | 2.60428 | 2,316,310 | 10.62 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Put | | | 1,988.91000 | 1.98891 | 2,219,810 | 10.62 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.70 | Call | | | 3,738.38000 | 3.73838 | 3,431,560 | 11.19 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.70 | Put | | | 2,511.63000 | 2.51163 | 2,733,810 | 11.19 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.71 | Call | | | 3,778.61000 | 3.77861 | 3,469,920 | 11.20 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.71 | Put | | | 2,482.40000 | 2.48240 | 2,702,710 | 11.20 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.72 | Call | | | 3,818.77000 | 3.81877 | 3,508,220 | 11.21 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.72 | Put | | | 2,453.17000 | 2.45317 | 2,671,620 | 11.21 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 22,850 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 55,838 |
| R2035 | On | 02/11/2017 | Bond Future | | | 9.64344 | 95.23465 | 9.58348 | 95.71225 | | | 0.00 | 0 | 37,540 |
| R2035 | On | 01/02/2018 | Bond Future | | | 9.71108 | 96.98483 | 9.64918 | 97.47101 | | | 0.00 | 0 | 0 |
| R2035 | On | 03/05/2018 | Bond Future | | | 9.77433 | 94.28782 | 9.71038 | 94.78357 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 37,540 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 0.00000 | 0.00000 | 425,490 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 131.95000 | 0.13195 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 0.00000 | 0.00000 | 345,650 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Call | | | 211.69000 | 0.21169 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.61 | Put | | | 0.00000 | 0.00000 | 265,910 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 52.11000 | 0.05211 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.74 | Call | | | 712.02000 | 0.71202 | 225,840 | | 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 | | | 789.92000 | 0.78992 | 303,740 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.75 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2035 | On | 01/02/2018 | Bond Future | 9.73 | Call | | | 634.02000 | 0.63402 | 147,840 | | 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 | 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 | | | 1,534.43000 | 1.53443 | 1,038,680 | | 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 | | | 1,382.42000 | 1.38242 | 886,670 | | 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 | | | 1,458.47000 | 1.45847 | 962,720 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 37,540 |
| R2037 | On | 02/11/2017 | Bond Future | | | 9.75720 | 91.43930 | 9.69722 | 91.91388 | | 13.21 | 0.00 | 0 | 54,588 |
| R2037 | On | 01/02/2018 | Bond Future | | | 9.82121 | 88.86454 | 9.75937 | 89.34765 | | 12.46 | 0.00 | 0 | 160 |
| R2037 | On | 03/05/2018 | Bond Future | | | 9.88805 | 90.51660 | 9.82420 | 91.00917 | | 12.69 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 54,748 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 1,302.73000 | 1.30273 | 1,063,730 | 13.17 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 1,519.41000 | 1.51941 | 1,754,990 | 13.17 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 1,228.25000 | 1.22825 | 997,980 | 13.15 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 1,604.65000 | 1.60465 | 1,848,960 | 13.15 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 1,265.21000 | 1.26521 | 1,030,570 | 13.16 | 0.00 | 0 | 0 |
| R2037 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 1,561.69000 | 1.56169 | 1,801,630 | 13.16 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.81 | Put | | | 2,378.66000 | 2.37866 | 2,598,130 | 12.51 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.82 | Call | | | 2,816.24000 | 2.81624 | 2,550,260 | 12.52 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.82 | Put | | | 2,342.55000 | 2.34255 | 2,559,680 | 12.52 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.83 | Call | | | 2,858.09000 | 2.85809 | 2,589,790 | 12.53 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.83 | Put | | | 2,306.65000 | 2.30665 | 2,521,460 | 12.53 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.81 | Call | | | 2,774.49000 | 2.77449 | 2,510,850 | 12.51 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.98 | Call | | | 4,177.73000 | 4.17773 | 3,892,650 | 12.88 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.98 | Put | | | 2,983.22000 | 2.98322 | 3,190,710 | 12.88 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.99 | Call | | | 4,220.51000 | 4.22051 | 3,933,780 | 12.89 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.99 | Put | | | 2,950.19000 | 2.95019 | 3,156,030 | 12.89 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.97 | Call | | | 4,134.87000 | 4.13487 | 3,851,450 | 12.88 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.97 | Put | | | 3,016.28000 | 3.01628 | 3,225,430 | 12.88 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 54,748 |
| R204 | On | 02/11/2017 | Bond Future | | | 7.05389 | 104.02773 | 6.94998 | 104.13888 | | 0.30 | 0.00 | 0 | 43,887 |
| R204 | On | 01/02/2018 | Bond Future | | | 6.93938 | 101.90150 | 6.80480 | 102.01449 | | 0.64 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | | | 6.70442 | 103.79608 | 6.51332 | 103.91169 | | 0.47 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 43,887 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Call | | | 851.17000 | 0.85117 | 740,020 | 0.34 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.34 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Call | | | 861.74000 | 0.86174 | 750,590 | 0.34 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.34 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Call | | | 840.59000 | 0.84059 | 729,440 | 0.34 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.34 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Call | | | 415.04000 | 0.41504 | 324,380 | 0.66 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Put | | | 33.67000 | 0.03367 | 56,000 | 0.66 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.27 | Call | | | 422.18000 | 0.42218 | 330,900 | 0.66 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.27 | Put | | | 32.46000 | 0.03246 | 54,170 | 0.66 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Call | | | 407.92000 | 0.40792 | 317,910 | 0.66 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Put | | | 34.91000 | 0.03491 | 57,890 | 0.66 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.09 | Call | | | 386.76000 | 0.38676 | 296,990 | 0.49 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.09 | Put | | | 38.61000 | 0.03861 | 64,450 | 0.49 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.10 | Call | | | 391.89000 | 0.39189 | 301,640 | 0.49 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.10 | Put | | | 37.72000 | 0.03772 | 63,080 | 0.49 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.08 | Call | | | 381.65000 | 0.38165 | 292,370 | 0.49 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.08 | Put | | | 39.52000 | 0.03952 | 65,850 | 0.49 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 43,887 |
| R2040 | On | 02/11/2017 | Bond Future | | | 9.86258 | 94.67708 | 9.81779 | 95.05388 | | 13.94 | 0.00 | 0 | 17,446 |
| R2040 | On | 01/02/2018 | Bond Future | | | 9.92771 | 91.91154 | 9.88153 | 92.29517 | | 13.13 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | | | 9.99556 | 93.62015 | 9.94788 | 94.01137 | | 13.37 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 17,446 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 2,352.96000 | 2.35296 | 2,578,210 | 13.74 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 949.89000 | 0.94989 | 794,960 | 13.75 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 2,297.47000 | 2.29747 | 2,519,340 | 13.75 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 981.44000 | 0.98144 | 823,130 | 13.76 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 2,242.68000 | 2.24268 | 2,461,170 | 13.76 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 918.91000 | 0.91891 | 767,360 | 13.74 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Call | | | 2,812.66000 | 2.81266 | 2,607,880 | 13.25 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Put | | | 2,825.42000 | 2.82542 | 3,004,270 | 13.25 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 2,854.88000 | 2.85488 | 2,648,280 | 13.25 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 2,784.33000 | 2.78433 | 2,961,360 | 13.25 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.87 | Call | | | 2,770.55000 | 2.77055 | 2,567,600 | 13.24 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.87 | Put | | | 2,866.75000 | 2.86675 | 3,047,430 | 13.24 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.06 | Call | | | 4,365.78000 | 4.36578 | 4,141,470 | 13.65 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.06 | Put | | | 3,450.12000 | 3.45012 | 3,617,030 | 13.65 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.07 | Call | | | 4,410.28000 | 4.41028 | 4,184,680 | 13.66 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.07 | Put | | | 3,413.68000 | 3.41368 | 3,579,300 | 13.66 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.08 | Call | | | 4,454.98000 | 4.45498 | 4,228,100 | 13.67 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.08 | Put | | | 3,377.55000 | 3.37755 | 3,541,890 | 13.67 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R2040 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 17,446 |
| R2044 On 02/11/2017 Bond Future | | | 9.86668 | 91.91495 | 9.82186 | 92.29722 | | 14.66 | | 0.00 | 0 | 26,425 |
| R2044 On 01/02/2018 Bond Future | | | 9.92911 | 89.22384 | 9.88295 | 89.61290 | | 13.78 | | 0.00 | 0 | 0 |
| R2044 On 03/05/2018 Bond Future | | | 9.99402 | 90.88255 | 9.94639 | 91.27933 | | 14.05 | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 26,425 |
| R2044 On 02/11/2017 Bond Future | 9.67 | Put | | | 2,308.24000 | 2.30824 | 2,530,640 | 14.46 | | 0.00 | 0 | 0 |
| R2044 On 02/11/2017 Bond Future | 9.68 | Call | | | 1,024.73000 | 1.02473 | 861,430 | 14.47 | | 0.00 | 0 | 0 |
| R2044 On 02/11/2017 Bond Future | 9.68 | Put | | | 2,253.16000 | 2.25316 | 2,472,130 | 14.47 | | 0.00 | 0 | 0 |
| R2044 On 02/11/2017 Bond Future | 9.66 | Call | | | 960.24000 | 0.96024 | 803,790 | 14.46 | | 0.00 | 0 | 0 |
| R2044 On 02/11/2017 Bond Future | 9.66 | Put | | | 2,364.15000 | 2.36415 | 2,589,970 | 14.46 | | 0.00 | 0 | 0 |
| R2044 On 02/11/2017 Bond Future | 9.67 | Call | | | 992.14000 | 0.99214 | 832,270 | 14.46 | | 0.00 | 0 | 0 |
| R2044 On 01/02/2018 Bond Future | 9.91 | Call | | | 2,991.16000 | 2.99116 | 2,777,880 | 13.93 | | 0.00 | 0 | 0 |
| R2044 On 01/02/2018 Bond Future | 9.91 | Put | | | 2,762.82000 | 2.76282 | 2,938,600 | 13.93 | | 0.00 | 0 | 0 |
| R2044 On 01/02/2018 Bond Future | 9.89 | Call | | | 2,904.24000 | 2.90424 | 2,694,610 | 13.92 | | 0.00 | 0 | 0 |
| R2044 On 01/02/2018 Bond Future | 9.89 | Put | | | 2,844.63000 | 2.84463 | 3,024,060 | 13.92 | | 0.00 | 0 | 0 |
| R2044 On 01/02/2018 Bond Future | 9.90 | Call | | | 2,947.44000 | 2.94744 | 2,735,980 | 13.92 | | 0.00 | 0 | 0 |
| R2044 On 01/02/2018 Bond Future | 9.90 | Put | | | 2,803.39000 | 2.80339 | 2,980,990 | 13.92 | | 0.00 | 0 | 0 |
| R2044 On 03/05/2018 Bond Future | 10.10 | Call | | | 4,634.84000 | 4.63484 | 4,401,580 | 14.37 | | 0.00 | 0 | 0 |
| R2044 On 03/05/2018 Bond Future | 10.10 | Put | | | 3,365.94000 | 3.36594 | 3,529,460 | 14.37 | | 0.00 | 0 | 0 |
| R2044 On 03/05/2018 Bond Future | 10.11 | Call | | | 4,680.57000 | 4.68057 | 4,446,020 | 14.38 | | 0.00 | 0 | 0 |
| R2044 On 03/05/2018 Bond Future | 10.11 | Put | | | 3,330.13000 | 3.33013 | 3,492,360 | 14.38 | | 0.00 | 0 | 0 |
| R2044 On 03/05/2018 Bond Future | 10.09 | Call | | | 4,589.32000 | 4.58932 | 4,357,340 | 14.36 | | 0.00 | 0 | 0 |
| R2044 On 03/05/2018 Bond Future | 10.09 | Put | | | 3,402.08000 | 3.40208 | 3,566,880 | 14.36 | | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 26,425 |
| R2048 On 02/11/2017 Bond Future | | | 9.82196 | 91.30185 | 9.78221 | 91.65082 | | 14.53 | | 0.00 | 0 | 87,324 |
| R2048 On 01/02/2018 Bond Future | | | 9.88519 | 92.97973 | 9.84424 | 93.33495 | | 13.67 | | 0.00 | 0 | 170 |
| R2048 On 03/05/2018 Bond Future | | | 9.94424 | 90.27168 | 9.90202 | 90.63395 | | 14.59 | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 87,494 |
| R2048 On 02/11/2017 Bond Future | 9.65 | Call | | | 1,033.23000 | 1.03323 | 880,180 | 14.47 | | 0.00 | 0 | 0 |
| R2048 On 02/11/2017 Bond Future | 9.65 | Put | | | 2,211.36000 | 2.21136 | 2,407,280 | 14.47 | | 0.00 | 0 | 0 |
| R2048 On 02/11/2017 Bond Future | 9.66 | Call | | | 1,067.83000 | 1.06783 | 911,510 | 14.48 | | 0.00 | 0 | 0 |
| R2048 On 02/11/2017 Bond Future | 9.66 | Put | | | 2,155.90000 | 2.15590 | 2,348,550 | 14.48 | | 0.00 | 0 | 0 |
| R2048 On 02/11/2017 Bond Future | 9.64 | Call | | | 999.36000 | 0.99936 | 849,580 | 14.46 | | 0.00 | 0 | 0 |
| R2048 On 02/11/2017 Bond Future | 9.64 | Put | | | 2,267.71000 | 2.26771 | 2,466,900 | 14.46 | | 0.00 | 0 | 0 |
| R2048 On 01/02/2018 Bond Future | 9.90 | Call | | | 3,211.80000 | 3.21180 | 3,010,580 | 13.81 | | 0.00 | 0 | 0 |
| R2048 On 01/02/2018 Bond Future | 9.90 | Put | | | 2,728.72000 | 2.72872 | 2,882,720 | 13.81 | | 0.00 | 0 | 0 |
| R2048 On 01/02/2018 Bond Future | 9.91 | Call | | | 3,257.85000 | 3.25785 | 3,055,000 | 13.82 | | 0.00 | 0 | 0 |
| R2048 On 01/02/2018 Bond Future | 9.91 | Put | | | 2,688.63000 | 2.68863 | 2,841,000 | 13.82 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2048 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 3,166.06000 | 3.16606 | 2,966,490 | 13.80 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 2,769.28000 | 2.76928 | 2,924,930 | 13.80 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.06 | Call | | | 4,788.48000 | 4.78848 | 4,573,320 | 14.90 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.06 | Put | | | 3,446.19000 | 3.44619 | 3,593,300 | 14.90 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.07 | Call | | | 4,835.41000 | 4.83541 | 4,619,090 | 14.91 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.07 | Put | | | 3,409.36000 | 3.40936 | 3,555,310 | 14.91 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.05 | Call | | | 4,741.47000 | 4.74147 | 4,527,480 | 14.89 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.05 | Put | | | 3,483.08000 | 3.48308 | 3,631,360 | 14.89 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 87,494 |
| R207 | On | 02/11/2017 | Bond Future | | | 7.38267 | 101.98667 | 7.30423 | 102.14254 | | 1.22 | 0.00 | 0 | 41,044 |
| R207 | On | 01/02/2018 | Bond Future | | | 7.37035 | 100.21981 | 7.28114 | 100.37834 | | 1.45 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | | | 7.35553 | 102.08307 | 7.25185 | 102.24507 | | 1.31 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 41,044 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Call | | | 1,449.97000 | 1.44997 | 1,294,140 | 1.37 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Put | | | 0.02000 | 0.00002 | 0,060 | 1.37 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Call | | | 1,469.48000 | 1.46948 | 1,313,650 | 1.37 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Put | | | 0.01000 | 0.00001 | 0,050 | 1.37 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Call | | | 1,430.44000 | 1.43044 | 1,274,620 | 1.37 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Put | | | 0.02000 | 0.00002 | 0,070 | 1.37 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.61 | Call | | | 714.38000 | 0.71438 | 599,080 | 1.51 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.61 | Put | | | 131.60000 | 0.13160 | 174,830 | 1.51 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.62 | Call | | | 727.79000 | 0.72779 | 611,450 | 1.51 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.62 | Put | | | 127.36000 | 0.12736 | 169,550 | 1.51 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.60 | Call | | | 700.89000 | 0.70089 | 586,620 | 1.51 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.60 | Put | | | 135.76000 | 0.13576 | 180,020 | 1.51 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.57 | Call | | | 716.51000 | 0.71651 | 609,610 | 1.36 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.57 | Put | | | 220.50000 | 0.22050 | 275,600 | 1.36 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.58 | Call | | | 727.65000 | 0.72765 | 619,900 | 1.36 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.58 | Put | | | 216.10000 | 0.21610 | 270,350 | 1.36 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.56 | Call | | | 705.73000 | 0.70573 | 599,690 | 1.36 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.56 | Put | | | 225.26000 | 0.22526 | 281,220 | 1.36 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 41,044 |
| R208 | On | 02/11/2017 | Bond Future | | | 7.61212 | 98.15668 | 7.55055 | 98.33536 | | 2.25 | 0.00 | 0 | 31,771 |
| R208 | On | 01/02/2018 | Bond Future | | | 7.62932 | 99.96054 | 7.56233 | 100.14237 | | 2.51 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | | | 7.63950 | 98.41793 | 7.56591 | 98.60360 | | 2.37 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 31,771 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Call | | | 1,837.17000 | 1.83717 | 1,659,180 | 2.39 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Put | | | 0.70000 | 0.00070 | 1,390 | 2.39 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Call | | | 1,865.46000 | 1.86546 | 1,687,390 | 2.39 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Put | | | 0.61000 | 0.00061 | 1,220 | 2.39 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Call | | | 1,808.86000 | 1.80886 | 1,630,960 | 2.39 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Put | | | 0.79000 | 0.00079 | 1,570 | 2.39 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.84 | Call | | | 1,044.80000 | 1.04480 | 920,070 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.84 | Put | | | 293.84000 | 0.29384 | 350,940 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Call | | | 1,063.85000 | 1.06385 | 937,980 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Put | | | 285.98000 | 0.28598 | 341,940 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Call | | | 1,025.90000 | 1.02590 | 902,330 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Put | | | 301.86000 | 0.30186 | 360,120 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.77 | Call | | | 1,015.05000 | 1.01505 | 902,960 | 2.43 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.77 | Put | | | 501.18000 | 0.50118 | 574,760 | 2.43 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.78 | Call | | | 1,030.93000 | 1.03093 | 917,860 | 2.44 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.78 | Put | | | 491.97000 | 0.49197 | 564,570 | 2.44 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.79 | Call | | | 1,046.92000 | 1.04692 | 932,880 | 2.44 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.79 | Put | | | 482.88000 | 0.48288 | 554,510 | 2.44 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 31,771 |
| R209 | On | 02/11/2017 | Bond Future | | | 9.59518 | 71.99482 | 9.53519 | 72.39667 | | 13.25 | 0.00 | 0 | 125,637 |
| R209 | On | 01/02/2018 | Bond Future | | | 9.65309 | 73.31788 | 9.59136 | 73.72702 | | 12.37 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | | | 9.71027 | 71.53179 | 9.64667 | 71.94889 | | 13.24 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 125,637 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Call | | | 1,100.28000 | 1.10028 | 891,850 | 13.28 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Put | | | 1,135.21000 | 1.13521 | 1,328,630 | 13.28 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Call | | | 1,134.14000 | 1.13414 | 921,800 | 13.29 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Put | | | 1,101.80000 | 1.10180 | 1,291,310 | 13.29 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Call | | | 1,067.10000 | 1.06710 | 862,600 | 13.27 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Put | | | 1,169.39000 | 1.16939 | 1,366,740 | 13.27 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Put | | | 3,858.11000 | 3.85811 | 4,220,760 | 12.96 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Call | | | 118.86000 | 0.11886 | 79,660 | 12.96 | 0.00 | 0 | 2,248 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Call | | | 3,233.25000 | 3.23325 | 2,881,500 | 13.70 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Put | | | 205.99000 | 0.20599 | 256,090 | 13.70 | 0.00 | 0 | 1,138 |
| R209 | On | 02/11/2017 | Bond Future | 10.60 | Call | | | 6,666.63000 | 6.66663 | 6,267,640 | 14.15 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.60 | Put | | | 9.28000 | 0.00928 | 12,140 | 14.15 | 0.00 | 0 | 1,300 |
| R209 | On | 02/11/2017 | Bond Future | 9.75 | Call | | | 1,974.92000 | 1.97492 | 1,686,580 | 13.47 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.75 | Put | | | 551.46000 | 0.55146 | 664,970 | 13.47 | 0.00 | 0 | 6,500 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Put | | | 9,080.18000 | 9.08018 | 9,481,740 | 12.66 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Call | | | 0.52000 | 0.00052 | 0,230 | 12.66 | 0.00 | 0 | 2,800 |
| R209 | On | 02/11/2017 | Bond Future | 9.58 | Call | | | 1,275.41000 | 1.27541 | 1,047,570 | 13.32 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.58 | Put | | | 974.93000 | 0.97493 | 1,148,940 | 13.32 | 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 | 9.33 | Put | | | 1,954.29000 | 1.95429 | 2,224,880 | 13.15 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.33 | Call | | | 553.94000 | 0.55394 | 422,680 | 13.15 | 0.00 | 0 | 1,350 |
| R209 | On | 02/11/2017 | Bond Future | 9.88 | Call | | | 2,602.20000 | 2.60220 | 2,276,650 | 13.59 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.88 | Put | | | 337.80000 | 0.33780 | 414,100 | 13.59 | 0.00 | 0 | 1,350 |
| R209 | On | 01/02/2018 | Bond Future | 10.10 | Call | | | 4,165.32000 | 4.16532 | 3,859,740 | 12.91 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 10.10 | Put | | | 896.02000 | 0.89602 | 999,580 | 12.91 | 0.00 | 0 | 3,000 |
| R209 | On | 01/02/2018 | Bond Future | 9.85 | Call | | | 3,083.64000 | 3.08364 | 2,820,010 | 12.69 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.85 | Put | | | 1,392.54000 | 1.39254 | 1,538,050 | 12.69 | 0.00 | 0 | 7,500 |
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Call | | | 2,613.98000 | 2.61398 | 2,373,190 | 12.58 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Put | | | 1,699.97000 | 1.69997 | 1,868,320 | 12.58 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Call | | | 2,539.03000 | 2.53903 | 2,302,190 | 12.56 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Put | | | 1,755.79000 | 1.75579 | 1,928,090 | 12.56 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 10.00 | Call | | | 3,717.35000 | 3.71735 | 3,427,530 | 12.82 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 10.00 | Put | | | 1,072.82000 | 1.07282 | 1,192,140 | 12.82 | 0.00 | 0 | 7,500 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Call | | | 2,576.45000 | 2.57645 | 2,337,640 | 12.57 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Put | | | 1,727.78000 | 1.72778 | 1,898,110 | 12.57 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.86 | Call | | | 3,689.71000 | 3.68971 | 3,439,430 | 13.57 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.86 | Put | | | 2,304.90000 | 2.30490 | 2,471,720 | 13.57 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.84 | Call | | | 3,615.33000 | 3.61533 | 3,367,880 | 13.55 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.84 | Put | | | 2,358.63000 | 2.35863 | 2,528,280 | 13.55 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.85 | Call | | | 3,652.44000 | 3.65244 | 3,403,570 | 13.56 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.85 | Put | | | 2,331.64000 | 2.33164 | 2,499,870 | 13.56 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 36,036 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 161,673 |
| R210 | On | 02/11/2017 | Bond Future | | | 185.46127 | 185.46127 | 185.46864 | 185.46864 | | | 0.00 | 0 | 2,179 |
| R210 | On | 01/02/2018 | Bond Future | | | 188.93376 | 188.93376 | 188.94108 | 188.94108 | | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | | | 190.09405 | 190.09405 | 190.10411 | 190.10411 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,179 |
| 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 | | | 6,601.36000 | 6.60136 | 6,608,730 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Put | | | 6,611.36000 | 6.61136 | 6,618,730 | | 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 | | | 6,621.36000 | 6.62136 | 6,628,730 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.37 | Put | | | 3,428.92000 | 3.42892 | 3,436,240 | | 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 | | | 3,438.92000 | 3.43892 | 3,446,240 | | 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 | | | 3,418.92000 | 3.41892 | 3,426,240 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.37 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | | | 1,345.89000 | 1.34589 | 1,355,950 | | 0.00 | 0 | 0 |
| 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 | | | 1,355.89000 | 1.35589 | 1,365,950 | | 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 | | | 1,335.89000 | 1.33589 | 1,345,950 | | 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 | | | 151.26847 | 151.26847 | 151.24470 | 151.24470 | | | 0.00 | 0 | 4,064 |
| R212 | On | 01/02/2018 | Bond Future | | | 152.06239 | 152.06239 | 152.03802 | 152.03802 | | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | | | 154.94604 | 154.94604 | 154.92334 | 154.92334 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 4,064 |
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Put | | | 1,165.30000 | 1.16530 | 1,141,530 | | 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 | | | 1,175.30000 | 1.17530 | 1,151,530 | | 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 | | | 1,155.30000 | 1.15530 | 1,131,530 | | 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 | | | 2,661.98000 | 2.66198 | 2,637,610 | | 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 | | | 2,671.98000 | 2.67198 | 2,647,610 | | 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 | | | 2,651.98000 | 2.65198 | 2,627,610 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.29 | Call | | | 633.34000 | 0.63334 | 656,040 | | 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 | | | 623.34000 | 0.62334 | 646,040 | | 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 | | | 643.34000 | 0.64334 | 666,040 | | 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 | | | | | | | | | | | | 0.00 | 0 | 4,064 |
| R213 | On | 02/11/2017 | Bond Future | | | 9.31630 | 83.83127 | 9.25120 | 84.26303 | | 10.76 | 0.00 | 0 | 62,290 |
| R213 | On | 01/02/2018 | Bond Future | | | 9.37760 | 85.37183 | 9.31034 | 85.81142 | | 10.13 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | | | 9.43445 | 83.40970 | 9.36492 | 83.85786 | | 10.79 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 62,290 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 1,416.45000 | 1.41645 | 1,152,470 | 10.84 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 762.41000 | 0.76241 | 930,190 | 10.84 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 1,456.43000 | 1.45643 | 1,188,290 | 10.84 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 736.59000 | 0.73659 | 900,210 | 10.84 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 1,377.06000 | 1.37706 | 1,117,270 | 10.83 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 788.89000 | 0.78889 | 960,860 | 10.83 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Call | | | 2,399.30000 | 2.39930 | 2,148,960 | 10.26 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Put | | | 1,684.25000 | 1.68425 | 1,873,500 | 10.26 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Call | | | 2,436.29000 | 2.43629 | 2,183,720 | 10.27 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Put | | | 1,656.46000 | 1.65646 | 1,843,480 | 10.27 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Call | | | 2,362.79000 | 2.36279 | 2,114,680 | 10.25 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Put | | | 1,712.60000 | 1.71260 | 1,904,080 | 10.25 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.57 | Call | | | 3,504.18000 | 3.50418 | 3,238,530 | 11.04 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.57 | Put | | | 2,191.86000 | 2.19186 | 2,374,370 | 11.04 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.58 | Call | | | 3,541.55000 | 3.54155 | 3,274,320 | 11.05 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.58 | Put | | | 2,165.98000 | 2.16598 | 2,346,910 | 11.05 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.56 | Call | | | 3,467.23000 | 3.46723 | 3,203,160 | 11.04 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.56 | Put | | | 2,218.24000 | 2.21824 | 2,402,330 | 11.04 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 62,290 |
| R214 | On | 02/11/2017 | Bond Future | | | 9.75119 | 71.48429 | 9.70638 | 71.79460 | | 14.13 | 0.00 | 0 | 43,355 |
| R214 | On | 01/02/2018 | Bond Future | | | 9.81211 | 72.79800 | 9.76600 | 73.11388 | | 13.15 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | | | 9.86890 | 70.85559 | 9.82142 | 71.17770 | | 14.11 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 43,355 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 813.97000 | 0.81397 | 678,730 | 14.03 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 1,630.39000 | 1.63039 | 1,805,460 | 14.03 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 841.97000 | 0.84197 | 703,730 | 14.03 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 1,587.64000 | 1.58764 | 1,759,710 | 14.03 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Call | | | 786.65000 | 0.78665 | 654,410 | 14.02 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Put | | | 1,673.93000 | 1.67393 | 1,852,000 | 14.02 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Call | | | 2,448.55000 | 2.44855 | 2,270,380 | 13.22 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Put | | | 2,010.73000 | 2.01073 | 2,148,440 | 13.22 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Call | | | 2,485.32000 | 2.48532 | 2,305,620 | 13.23 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Put | | | 1,979.49000 | 1.97949 | 2,115,670 | 13.23 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Call | | | 2,412.05000 | 2.41205 | 2,235,420 | 13.22 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Put | | | 2,042.35000 | 2.04235 | 2,181,600 | 13.22 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.98 | Call | | | 3,646.31000 | 3.64631 | 3,456,090 | 14.33 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.98 | Put | | | 2,579.83000 | 2.57983 | 2,711,720 | 14.33 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.99 | Call | | | 3,683.93000 | 3.68393 | 3,492,620 | 14.34 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.99 | Put | | | 2,551.09000 | 2.55109 | 2,681,890 | 14.34 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.97 | Call | | | 3,609.07000 | 3.60907 | 3,419,930 | 14.32 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.97 | Put | | | 2,609.06000 | 2.60906 | 2,742,030 | 14.32 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 43,355 |

| Contract 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 Bond | | | | | | | | | | 13,005,498.28 | 132 | 1,060,666 |
| E170 On 01/08/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES18 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18 | | | | | | | | | | 0.00 | 0 | 0 |
| ES18A On 20/04/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES18A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18A | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | | | 573.65600 | 573.65600 | 575.88100 | 575.88100 | | | 0.00 | 0 | 672 |
| GOVI | On | 01/02/2018 | GOVI | | | 584.19900 | 584.19900 | 586.46400 | 586.46400 | | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | | | 595.06300 | 595.06300 | 597.37300 | 597.37300 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | | | 0.00 | 0 | 672 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Call | | | 34,310.00000 | 3.43100 | 12,060,000 | | 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 | | | 34,210.00000 | 3.42100 | 11,960,000 | | 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 | | | 34,410.00000 | 3.44100 | 12,160,000 | | 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 | | | 54,340.00000 | 5.43400 | 31,690,000 | | 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 | | | 54,240.00000 | 5.42400 | 31,590,000 | | 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 | | | 54,440.00000 | 5.44400 | 31,790,000 | | 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 | Call | | | 70,830.00000 | 7.08300 | 47,730,000 | | 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 | | | 71,030.00000 | 7.10300 | 47,930,000 | | 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 | | | 70,930.00000 | 7.09300 | 47,830,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | 590.28 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 672 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 672 |
| AL37 | On | 02/11/2017 | Index Future | | | 556.12400 | 556.12400 | 557.54500 | 557.54500 | | | 0.00 | 0 | 0 |
| AL37 | On | 01/02/2018 | Index Future | | | 566.34500 | 566.34500 | 567.79100 | 567.79100 | | | 0.00 | 0 | 0 |
| AL37 | On | 03/05/2018 | Index Future | | | 576.87700 | 576.87700 | 578.35200 | 578.35200 | | | 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 | | | 639.91500 | 639.91500 | 641.96900 | 641.96900 | | | 0.00 | 0 | 0 |
| AL7T | On | 01/02/2018 | Index Future | | | 651.67600 | 651.67600 | 653.76600 | 653.76600 | | | 0.00 | 0 | 0 |
| AL7T | On | 03/05/2018 | Index Future | | | 663.79400 | 663.79400 | 665.92700 | 665.92700 | | | 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 | | | 575.03500 | 575.03500 | 577.28900 | 577.28900 | | | 0.00 | 0 | 776 |
| ALBI | On | 01/02/2018 | Index Future | | | 585.60400 | 585.60400 | 587.89800 | 587.89800 | | | 0.00 | 0 | 0 |
| ALBI | On | 03/05/2018 | Index Future | | | 596.49400 | 596.49400 | 598.83300 | 598.83300 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 776 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 776 |
| IGOV | On | 02/11/2017 | Index Future | | | 251.00600 | 251.00600 | 250.95800 | 250.95800 | | | 0.00 | 0 | 1,167 |
| IGOV | On | 01/02/2018 | Index Future | | | 255.70500 | 255.70500 | 255.65600 | 255.65600 | | | 0.00 | 0 | 0 |
| IGOV | On | 03/05/2018 | Index Future | | | 260.55500 | 260.55500 | 260.50800 | 260.50800 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,167 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,167 |

| Contract 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 | 1,943 |
| JIBAR F On 18/10/2017 | | Jibar Future | 7.02000 | 92.98000 | 7.02000 | 92.98000 | | | 0.00 | 0 | 0 |
| JIBAR F On 15/11/2017 | | Jibar Future | 7.00000 | 93.00000 | 7.00000 | 93.00000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/12/2017 | | Jibar Future | 6.90000 | 93.10000 | 6.90000 | 93.10000 | | | 0.00 | 0 | 0 |
| JIBAR F On 17/01/2018 | | Jibar Future | 6.86000 | 93.14000 | 6.86000 | 93.14000 | | | 0.00 | 0 | 0 |
| JIBAR F On 21/02/2018 | | Jibar Future | 6.79000 | 93.21000 | 6.79000 | 93.21000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/03/2018 | | Jibar Future | 6.75000 | 93.25000 | 6.75000 | 93.25000 | | | 0.00 | 0 | 2,500 |
| JIBAR F On 18/04/2018 | | Jibar Future | 6.70000 | 93.30000 | 6.70000 | 93.30000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/06/2018 | | Jibar Future | 6.67000 | 93.33000 | 6.67000 | 93.33000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/09/2018 | | Jibar Future | 6.67000 | 93.33000 | 6.67000 | 93.33000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/12/2018 | | Jibar Future | 6.69000 | 93.31000 | 6.69000 | 93.31000 | | | 0.00 | 0 | 0 |
| JIBAR F On 20/03/2019 | | Jibar Future | 6.73000 | 93.27000 | 6.73000 | 93.27000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/06/2019 | | Jibar Future | 6.80000 | 93.20000 | 6.80000 | 93.20000 | | | 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 | 95.13221 | 95.13221 | 94.74389 | 94.74389 | | | 0.00 | 0 | 0 |
| 10Y ST On 16/03/2026 | | Interest Rate Swap | 92.17384 | 92.17384 | 91.76058 | 91.76058 | | | 0.00 | 0 | 0 |
| 10Y ST On 15/06/2026 | | Interest Rate Swap | 90.95106 | 90.95106 | 90.51384 | 90.51384 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/09/2026 | | Interest Rate Swap | 93.13190 | 93.13190 | 92.68045 | 92.68045 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/12/2026 | | Interest Rate Swap | 96.92704 | 96.92704 | 96.47300 | 96.47300 | | | 0.00 | 0 | 0 |
| 10Y ST On 15/03/2027 | | Interest Rate Swap | 95.51992 | 95.51992 | 95.05428 | 95.05428 | | | 0.00 | 0 | 0 |
| 10Y ST On 21/06/2027 | | Interest Rate Swap | 97.59743 | 97.59743 | 97.12962 | 97.12962 | | | 0.00 | 0 | 0 |
| 10Y ST On 20/09/2027 | | Interest Rate Swap | 101.32971 | 101.32971 | 100.86505 | 100.86505 | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | 0.00 | 0 | 0 |
| 1Y STN On 21/12/2017 | | Interest Rate Swap | 99.75957 | 99.75957 | 99.75957 | 99.75957 | | | 0.00 | 0 | 0 |
| 1Y STN On 15/03/2018 | | Interest Rate Swap | 99.66934 | 99.66934 | 99.66776 | 99.66776 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/06/2018 | | Interest Rate Swap | 99.77469 | 99.77469 | 99.76882 | 99.76882 | | | 0.00 | 0 | 0 |
| 1Y STN On 20/09/2018 | | Interest Rate Swap | 99.87799 | 99.87799 | 99.86543 | 99.86543 | | | 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 | 99.79704 | 99.79704 | 99.79704 | 99.79704 | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 | | Interest Rate Swap | 98.95436 | 98.95436 | 98.95262 | 98.95262 | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 | | Interest Rate Swap | 98.46709 | 98.46709 | 98.46114 | 98.46114 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 | | Interest Rate Swap | 98.34590 | 98.34590 | 98.33334 | 98.33334 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/12/2018 | | Interest Rate Swap | 98.69000 | 98.69000 | 98.67000 | 98.67000 | | | 0.00 | 0 | 0 |
| 2Y STN On 15/03/2019 | | Interest Rate Swap | 99.04763 | 99.04763 | 99.01689 | 99.01689 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/06/2019 | | Interest Rate Swap | 99.39804 | 99.39804 | 99.35647 | 99.35647 | | | 0.00 | 0 | 0 |
| 2Y STN On 20/09/2019 | | Interest Rate Swap | 99.76472 | 99.76472 | 99.71561 | 99.71561 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|------------------|
| 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 | | | 95.94792 | 95.94792 | 95.81140 | 95.81140 | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 Interest Rate Swap | | | 95.18157 | 95.18157 | 95.02354 | 95.02354 | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 Interest Rate Swap | | | 94.38219 | 94.38219 | 94.20204 | 94.20204 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 Interest Rate Swap | | | 94.55901 | 94.55901 | 94.35701 | 94.35701 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 96.75536 | 96.75536 | 96.53616 | 96.53616 | | | 0.00 | 0 | 51 |
| 5Y STN On 15/03/2022 Interest Rate Swap | | | 96.89664 | 96.89664 | 96.66087 | 96.66087 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/06/2022 Interest Rate Swap | | | 98.08885 | 98.08885 | 97.83641 | 97.83641 | | | 0.00 | 0 | 0 |
| 5Y STN On 20/09/2022 Interest Rate Swap | | | 100.29995 | 100.29995 | 100.03495 | 100.03495 | | | 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 : | | | | | | | | | 13,005,498.28 | 132 | 1,065,832 |
| AA05 On 22/03/2019 Spot Bond | | | 8.46000 | 101.44358 | 8.46000 | 101.42036 | | | 0.00 | 0 | 0 |
| Total AA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA05 | | | | | | | | | 0.00 | 0 | 0 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 97.87164 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | 9.69500 | 99.17246 | 9.69500 | 99.14681 | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 111.18300 | 10.00000 | 111.15400 | | | 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 | | | | | 0.00000 | 101.19956 | | | 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 | | | | | 0.00000 | 101.19475 | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 8.48500 | 102.89456 | 8.48500 | 102.87133 | | | 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 AB013 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For AB013 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| AB014L On 19/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 104.08663 | 10.84000 | 104.05678 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.96980 | 11.37000 | 100.93897 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2022 Spot Bond | | | 11.81000 | 101.05150 | 11.81000 | 101.01948 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 17.77026 | 100.00000 | 17.74249 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB025U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB025U | | | | | | | | | | 0.00 | 0 | 0 |
| AB026L On 20/08/2021 Spot Bond | | | 100.00000 | 16.84067 | 100.00000 | 16.80360 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--|--------------------|-------------------|---------------|
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | 0 |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB030U | | | | | | | | | | 0.00 | 0 | 0 |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB031U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB031U | | | | | | | | | | 0.00 | 0 | 0 |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12L On 25/11/2020 Spot Bond | | | 10.00000 | 112.01500 | 10.00000 | 111.98600 | | | | 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 | | | 4.33000 | 4.33000 | 4.33000 | 270.20600 | | 433,000,000,000.00 | | 100,000,000 | 50,000,000 | |
| Total ABCPI3 SPOT | | | | | | | | 433,000,000,000.00 | | 100,000,000 | 50,000,000 | |
| Total For ABCPI3 | | | | | | | | 433,000,000,000.00 | | 100,000,000 | 50,000,000 | |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 100.62607 | | | | 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 | | | | | 0.00000 | 101.74562 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.43234 | | | | 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 | | | | | 0.00000 | 101.31439 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 09/04/2019 Spot Bond | | | | | 0.00000 | 99.70542 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | | 0.00000 | 101.72372 | | | | 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 | | | | | 0.00000 | 101.26273 | | | | 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 | | | | | 0.00000 | 101.63919 | | | | 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 | | | | | 0.00000 | 101.32962 | | | | 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 | | | | | 0.00000 | 101.37927 | | | | 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 | | | | | 0.00000 | 100.21949 | | | | 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 | | | | | 0.00000 | 100.84294 | | | | 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 | | | | | 0.00000 | 100.87206 | | | | 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 | | | | | 0.00000 | 100.89631 | | | | 0.00 | 0 | 1,900,000 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 1,900,000 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 1,900,000 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 100.78967 | | | | 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 | | | 9.13500 | 105.50945 | 9.13500 | 107.10096 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ABK1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 100.10658 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK11 On 20/05/2019 Spot Bond | | | | | 0.00000 | 101.76052 | | | | 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 | | | | | 0.00000 | 94.50955 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK2 On 24/05/2018 Spot Bond | | | 8.83500 | 101.10798 | 8.83500 | 103.84147 | | | | 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 | | | | | 0.00000 | 102.69433 | | | | 0.00 | 0 | 80,000,000 |
| Total ABK3 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For ABK3 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| ABK3/J On 07/11/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABK3/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK4 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51271 | | | | 0.00 | 0 | 120,000,000 |
| Total ABK4 SPOT | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For ABK4 | | | | | | | | | | 0.00 | 0 | 120,000,000 |
| ABK4/J On 24/05/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 101.98055 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 100.80091 | | | | 0.00 | 0 | 104,000,000 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 104,000,000 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 104,000,000 |
| ABK7 On 03/06/2019 Spot Bond | | | | | 0.00000 | 99.19595 | | | | 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 ABK7 SPOT | | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| Total For ABK7 | | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 94.48187 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | | 0.00000 | 99.31494 | | | | 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 | | | 4.47000 | 152.23093 | 4.47000 | 153.26445 | | | | 0.00 | 0 | 0 |
| Total ABKI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI01 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 5.83500 | 5.83500 | 5.83500 | 134.15089 | | | | 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 | 15.70723 | 100.00000 | 15.68108 | | | | 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 | | | 7.58000 | 94.48661 | 7.58000 | 111.51309 | | | | 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 | 7.96539 | 100.00000 | 7.95215 | | | | 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 | | | 8.38000 | 96.07371 | 8.38000 | 109.27878 | | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 7.20894 | 100.00000 | 7.19213 | | | | 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 | | | | | 0.00000 | 86.12581 | | | | 0.00 | 0 | 40,000,000 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| ABN05 On 18/04/2021 Spot Bond | | | 3.62000 | 187.60282 | 3.62000 | 187.56682 | | | | 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 | | | 6.00625 | 6.00625 | 6.00625 | 98.15270 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 6.00625 | 6.00625 | 6.00625 | 98.15270 | | | | 0.00 | 0 | 0 |
| Total ABN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 3.35000 | 3.35000 | 3.35000 | 121.54123 | | | | 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 | | | 3.22000 | 3.22000 | 3.22000 | 172.25648 | | | | 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 | | | 3.09500 | 3.09500 | 3.09500 | 223.60005 | | | | 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 | | | 9.55000 | 9.55000 | 9.55000 | 93.27261 | | | | 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 | | | | | 0.00000 | 100.74028 | | | | 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 | | | | | 0.00000 | 134.93500 | | | | 0.00 | 0 | 0 |
| Total ABN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN74 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 10.00500 | 10.00500 | 10.00500 | 105.94410 | | | | 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 | | | 8.72000 | 8.72000 | 8.72000 | 94.27631 | | | | 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 | | | | | 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 | | | | | 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 | | | 10.55000 | 10.55000 | 10.55000 | 102.71798 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | | 0.00000 | 100.60165 | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | | 0.00000 | 101.65600 | | | 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 | | | 6.31000 | 102.08111 | 6.31000 | 102.06395 | | | 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 | | | 8.84500 | 101.65637 | 8.84500 | 101.63234 | | 176,900,000,000.00 | | 20,000,000 | 630,000,000 |
| Total ABS11 SPOT | | | | | | | | 176,900,000,000.00 | | 20,000,000 | 630,000,000 |
| Total For ABS11 | | | | | | | | 176,900,000,000.00 | | 20,000,000 | 630,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 8.89000 | 104.47587 | 8.89000 | 104.45118 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 103.76745 | 9.20000 | 103.74209 | | | 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 | | | 9.42500 | 104.71046 | 9.42500 | 104.68426 | | | 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 | | | 8.68500 | 105.36418 | 8.68500 | 105.33984 | | | 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 | | | 9.23000 | 106.04700 | 9.23000 | 106.02099 | | | 0.00 | 0 | 1,700,000 |
| Total ABS15 SPOT | | | | | | | | | 0.00 | 0 | 1,700,000 |
| Total For ABS15 | | | | | | | | | 0.00 | 0 | 1,700,000 |
| ABS16 On 11/11/2025 Spot Bond | | | 9.45000 | 109.42716 | 9.45000 | 109.39971 | | | 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 | | | 9.88500 | 108.98019 | 9.88500 | 108.95163 | | | 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 | | | 9.40000 | 102.24244 | 9.40000 | 102.21650 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|----------------------|
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 8.56000 | 101.98854 | 8.56000 | 101.96518 | | | | 0.00 | 0 | 1,451,700,000 |
| Total ABS6 SPOT | | | | | | | | | | 0.00 | 0 | 1,451,700,000 |
| Total For ABS6 | | | | | | | | | | 0.00 | 0 | 1,451,700,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 9.90000 | 94.17187 | 9.90000 | 94.14674 | | | 495,000,000,000.00 | | 50,000,000 | 4,260,000,000 |
| Total ABS7 SPOT | | | | | | | | | 495,000,000,000.00 | | 50,000,000 | 4,260,000,000 |
| Total For ABS7 | | | | | | | | | 495,000,000,000.00 | | 50,000,000 | 4,260,000,000 |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 9.37216 | 100.00000 | 9.35118 | | | | 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 | | | 3.46000 | 3.46000 | 3.46000 | 282.64169 | | | | 0.00 | 0 | 0 |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 2.82000 | 144.37507 | 2.82000 | 147.25008 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 91.96661 | | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL08€ On 25/11/2020 Spot Bond | | | 10.00000 | 112.01500 | 10.00000 | 111.98600 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2018 Spot Bond | | | | | 0.00000 | 100.38454 | | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.39432 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.39826 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.39023 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL100 On 20/12/2017 Spot Bond | | | | | 0.00000 | 100.37244 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 8.91000 | 8.91000 | 8.91000 | 102.57206 | | | | 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 | | | | | 0.00000 | 215.65983 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | | 0.00000 | 215.65013 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.38037 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 112.01500 | 10.00000 | 111.98600 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL145 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.38160 | | | | 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 | 10.23000 | 10.23000 | 100.41426 | | | | 0.00 | 0 | 0 |
| Total ACL161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL161 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 9.11500 | 9.11500 | 9.11500 | 103.89955 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.38056 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17€ On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.36037 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.38971 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.37836 | | | | 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 | | | | | 0.00000 | 100.38310 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18€ On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.38832 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.38963 | | | | 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 | | | | | 0.00000 | 100.38963 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19€ On 20/12/2017 Spot Bond | | | | | 0.00000 | 100.37244 | | | | 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 | | | | | 0.00000 | 100.39650 | | | | 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 | | | | | 0.00000 | 100.39650 | | | | 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 | | | | | 0.00000 | 152.60270 | | | | 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 | | | | | 0.00000 | 153.63049 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 20/03/2018 Spot Bond | | | | | 0.00000 | 100.34952 | | | | 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 | | | | | 0.00000 | 101.01370 | | | | 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 | | | | | 0.00000 | 100.35709 | | | | 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 | | | | | 0.00000 | 100.15493 | | | | 0.00 | 0 | 28,600,000 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 28,600,000 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 28,600,000 |
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 93.31623 | | | | 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 | | | | | 0.00000 | 100.35265 | | | | 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 | | | | | 0.00000 | 100.35226 | | | | 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 | | | | | 0.00000 | 100.37677 | | | | 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 | | | | | 0.00000 | 101.40438 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.80018 | | | | 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 | | | | | 0.00000 | 100.37514 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.36910 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | | | 0.00000 | 100.51331 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 87.33400 | 100.00000 | 87.12995 | | | | 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 | | | | | 0.00000 | 101.16881 | | | | 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 | | | | | 0.00000 | 100.82715 | | | | 0.00 | 0 | 0 |
| Total ADCB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB05 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB2 On 31/07/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 101.19795 | | | | 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 | | | | | 0.00000 | 101.97660 | | | | 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 | | | | | 0.00000 | 102.04132 | | | | 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 | | | | | 0.00000 | 102.25699 | | | | 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 | | | | | 0.00000 | 101.91190 | | | | 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 | | | | | 0.00000 | 101.93348 | | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------------|
| AHF3B: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.47268 | | | | 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 | | | | | 0.00000 | 102.36488 | | | | 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 | | | | | 0.00000 | 103.24832 | | | | 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 | | | | | 0.00000 | 102.92526 | | | | 0.00 | 0 | 0 |
| Total AHF3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 8,859,484,200 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 8,859,484,200 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 8,859,484,200 |
| AHL1AI On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 168,330,200,300 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 168,330,200,300 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 168,330,200,300 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | 8.23500 | 100.94912 | 8.23500 | 100.92663 | | | | 0.00 | 0 | 0 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 10.14000 | 111.48702 | 10.14000 | 111.45690 | | | | 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 | | | 9.51500 | 101.96166 | 9.51500 | 101.93592 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AIR05 On 29/05/2030 Spot Bond | | | 10.63000 | 99.17842 | 10.63000 | 99.15052 | | | 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 | | | 3.53000 | 176.79621 | 3.53000 | 176.76269 | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | | 0.00000 | 100.76910 | | | 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 | | | | | 0.00000 | 101.56239 | | | 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 | | | | | 0.00000 | 101.96631 | | | 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 | | | | | 0.00000 | 101.04883 | | | 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 | | | | | 0.00000 | 101.07721 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS127U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS127U | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 100.36043 | | | 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 | | | | | 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 | | | 3.34500 | 242.78914 | 3.34500 | 242.74430 | | | 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 | | | | | 0.00000 | 99.36451 | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 20/06/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | 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 | | | | | 0.00000 | 101.38407 | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 07/12/2033 Spot Bond | | | 3.36000 | 216.49612 | 3.36000 | 216.45608 | | | 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 | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN04: On 12/03/2020 Spot Bond | | | | | 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 | | | | | 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 | | | | | 0.00000 | 101.98240 | | | | 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 | | | | | 0.00000 | 101.86955 | | | | 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 | | | | | 0.00000 | 101.76053 | | | | 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 | | | | | 0.00000 | 101.65595 | | | | 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 | | | | | 0.00000 | 99.67655 | | | | 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 | | | | | 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 | | | | | 0.00000 | 100.82040 | | | | 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 | | | | | 0.00000 | 100.46514 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.45006 | | | | 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 | | | | | 0.00000 | 98.03894 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| ASN07: On 23/07/2018 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | | | | | 0.00000 | 100.42483 | | | | 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 | | | | | 0.00000 | 100.36419 | | | | 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 | | | | | 0.00000 | 100.60488 | | | | 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 | | | | | 0.00000 | 100.03716 | | | | 0.00 | 0 | 23,400,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 23,400,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 23,400,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | | 0.00000 | 100.86892 | | | | 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 | | | | | 0.00000 | 100.21339 | | | | 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 | | | | | 0.00000 | 129.47576 | | | | 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 | | | | | 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 | | | | | 0.00000 | 99.91068 | | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 16/10/2020 Spot Bond | | | | | 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 | | | | | 0.00000 | 101.90411 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN09: On 27/10/2017 Spot Bond | | | | | 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 | | | | | 0.00000 | 101.40616 | | | | 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 | | | | | 0.00000 | 75.52600 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111: On 02/12/2020 Spot Bond | | | | | 0.00000 | 100.79379 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN112: On 20/12/2017 Spot Bond | | | | | 0.00000 | 100.37446 | | | | 0.00 | 0 | 0 |
| Total ASN112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN112 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN113: On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.71076 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN114: On 03/12/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN114 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN115: On 10/12/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN119: On 27/01/2018 Spot Bond | | | | | 0.00000 | 101.67615 | | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN121: On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.47661 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN125: On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.36751 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN128: On 24/02/2019 Spot Bond | | | | | 0.00000 | 101.05920 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|---------------|
| ASN12(On 24/02/2019 Spot Bond | | | | | 0.00000 | 101.05718 | | | 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 | | | | | 0.00000 | 101.04218 | | | 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 | | | | | 0.00000 | 100.78545 | | | 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 | | | | | 0.00000 | 100.77917 | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.47261 | | | 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 | | | | | 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 | | | | | 0.00000 | 88.26000 | | | 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 | | | 3.55000 | 143.02147 | 3.55000 | 142.99436 | | 266,250,000,000.00 | 75,000,000 | 25,000,000 | |
| Total ASN137 SPOT | | | | | | | | 266,250,000,000.00 | 75,000,000 | 25,000,000 | |
| Total For ASN137 | | | | | | | | 266,250,000,000.00 | 75,000,000 | 25,000,000 | |
| ASN14(On 30/03/2021 Spot Bond | | | | | 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 | | | | | 0.00000 | 88.26000 | | | 0.00 | 0 | 0 |
| Total ASN141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN141 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.55471 | | | 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 | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN14: On 20/06/2021 Spot Bond | | | | | 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 | | | | | 0.00000 | 101.56800 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.56800 | | | | 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 | | | 3.59500 | 142.76395 | 3.59500 | 142.73672 | | | | 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 | | | | | 0.00000 | 110.46035 | | | | 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 | | | | | 0.00000 | 100.81058 | | | | 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 | | | 4.12000 | 158.88706 | 4.12000 | 158.85435 | | | | 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 | | | | | 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 | | | | | 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 | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 08/08/2021 Spot Bond | | | | | 0.00000 | 101.48823 | | | | 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 | | | | | 0.00000 | 101.13570 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN16: On 29/08/2021 Spot Bond | | | | | 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 | | | | | 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 | | | | | 0.00000 | 100.39644 | | | 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 | | | | | 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 | | | | | 0.00000 | 100.76038 | | | 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 | | | | | 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 | | | | | 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 | | | | | 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 | | | | | 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 | | | | | 0.00000 | 100.41747 | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 11/10/2017 Spot Bond | | | | | 0.00000 | 99.86962 | | | 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 | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN185 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN18(On 05/12/2017 Spot Bond | | | | | 0.00000 | 100.66049 | | | | 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 | | | | | 0.00000 | 100.56473 | | | | 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 | | | | | 0.00000 | 105.19018 | | | | 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 | | | | | 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 | | | | | 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 | | | | | 0.00000 | 100.01863 | | | | 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 | | | 3.65000 | 106.68362 | 3.65000 | 106.66311 | | | | 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 | | | | | 0.00000 | 100.35625 | | | | 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 | | | | | 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 | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN198 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 01/07/2022 Spot Bond | | | | | 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 | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN200 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN20: On 21/07/2022 Spot Bond | | | | | 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 | | | | | 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 | | | | | 0.00000 | 100.35956 | | | 0.00 | 0 | 0 |
| Total ASN203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.38245 | | | 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 | | | | | 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 | | | | | 0.00000 | 101.22382 | | | 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 | | | | | 0.00000 | 101.33104 | | | 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 | | | | | 0.00000 | 100.86768 | | | 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 | | | | | 0.00000 | 100.68225 | | | 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 | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN212 | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 01/09/2021 Spot Bond | | | | | 0.00000 | 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 | | | | | 0.00000 | 100.61585 | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN211 On 14/09/2018 Spot Bond | | | | | 0.00000 | 100.48852 | | | 0.00 | 0 | 0 |
| Total ASN215 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN215 | | | | | | | | | 0.00 | 0 | 0 |
| ASN216 On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN216 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN216 | | | | | | | | | 0.00 | 0 | 0 |
| ASN217 On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN217 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN217 | | | | | | | | | 0.00 | 0 | 0 |
| ASN218 On 19/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN218 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN218 | | | | | | | | | 0.00 | 0 | 0 |
| ASN219 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN219 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN219 | | | | | | | | | 0.00 | 0 | 0 |
| ASN38U On 20/12/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | 0.00 | 0 | 0 |
| ASN39U On 20/12/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | 0.00 | 0 | 0 |
| ASN40U On 20/12/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | 0.00 | 0 | 0 |
| ASN50U On 16/03/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | 0.00 | 0 | 0 |
| ASN75U On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | 0.00 | 0 | 0 |
| ASN89U On 02/10/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | 0.00 | 0 | 0 |
| BAR001 On 12/06/2018 Spot Bond | | | | | 0.00000 | 100.53254 | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|----------------------|
| BAW11 On 01/10/2018 Spot Bond | | | 8.48500 | 101.35144 | 8.48500 | 101.32830 | | | | 0.00 | 0 | 0 |
| Total BAW11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | | | 0.00000 | 100.58634 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.62594 | | | | 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 | | | 9.29500 | 103.90107 | 9.29500 | 103.87528 | | | 245,388,000,000.00 | | 26,400,000 | 1,008,800,000 |
| Total BAW19 SPOT | | | | | | | | | 245,388,000,000.00 | | 26,400,000 | 1,008,800,000 |
| Total For BAW19 | | | | | | | | | 245,388,000,000.00 | | 26,400,000 | 1,008,800,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.39500 | 99.94348 | 9.39500 | 99.91813 | | | | 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 | 100.28369 | 9.30000 | 100.25850 | | | | 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 | | | | | 0.00000 | 100.71074 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.01804 | | | | 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 | | | | | 0.00000 | 101.42392 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 100.73953 | | | | 0.00 | 0 | 1,900,000 |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | 1,900,000 |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | 1,900,000 |
| BAYA31 On 31/12/2018 Spot Bond | | | | | 0.00000 | 100.03544 | | | | 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 | | | | | 0.00000 | 100.03260 | | | | 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 | | | | | 0.00000 | 100.03462 | | | | 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 | | | | | 0.00000 | 99.62650 | | | | 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 | | | | | 0.00000 | 99.55258 | | | | 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 | | | | | 0.00000 | 99.24435 | | | | 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 | | | | | 0.00000 | 97.32806 | | | | 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 | | | | | 0.00000 | 100.03497 | | | | 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 | | | | | 0.00000 | 100.03508 | | | | 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 | | | | | 0.00000 | 100.09653 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA52 On 31/03/2019 Spot Bond | | | | | 0.00000 | 100.04207 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA54 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.04220 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA55 On 31/03/2018 Spot Bond | | | | | 0.00000 | 100.25898 | | | | 0.00 | 0 | 0 |
| Total BAYA55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA55 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.04535 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.04213 | | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA59 On 30/06/2022 Spot Bond | | | 13.07000 | 103.72600 | 13.07000 | 103.69033 | | | | 0.00 | 0 | 0 |
| Total BAYA59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA59 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA60 On 30/06/2020 Spot Bond | | | 12.34500 | 12.34500 | 12.34500 | 103.41508 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/06/2020 Spot Bond | | | | | 0.00000 | 103.29661 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 100.06186 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/12/2019 Spot Bond | | | | | 0.00000 | 100.06165 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 100.06175 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 104.96130 | | | | 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 | | | | | 0.00000 | 100.06595 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BAYD1 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | 0.00 | 0 | 0 |
| BC121 On 24/11/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 99.84516 | | | 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 | | | | | 0.00000 | 101.18806 | | | 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 | 98.94400 | 8.65000 | 100.30761 | | | 0.00 | 0 | 0 |
| Total BCJ12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ12 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ13 On 20/04/2018 Spot Bond | | | | | 0.00000 | 101.84019 | | | 0.00 | 0 | 0 |
| Total BCJ13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ13 | | | | | | | | | 0.00 | 0 | 0 |
| BD020£ On 28/04/2028 Spot Bond | | | 8.62000 | 8.62000 | 8.62000 | 184.24921 | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BD0206 On 02/03/2028 Spot Bond | | | 8.62000 | 8.62000 | 8.62000 | 184.76643 | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 9.00500 | 9.00500 | 9.00500 | 97.82322 | | | 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 | | | 7.73500 | 99.89998 | 7.73500 | 99.87957 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 101.86268 | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | 0.00 | 0 | 0 |
| BGL02 On 19/11/2019 Spot Bond | | | 9.61000 | 106.39846 | 9.61000 | 106.37134 | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| BGL03 On 05/02/2020 Spot Bond | | | | | 0.00000 | 103.59007 | | | 0.00 | 140,000,000 | 70,000,000 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For BGL03 | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| BGL04 On 05/02/2020 Spot Bond | | | 10.06000 | 101.64540 | 10.06000 | 101.61829 | | | 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 | | | 10.94500 | 102.00633 | 10.94500 | 101.97631 | | | 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 | | | | | 0.00000 | 102.03837 | | | 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 | | | 11.54500 | 102.02439 | 11.54500 | 101.99276 | | | 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 | | | | | 0.00000 | 100.91873 | | | 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 | | | 10.94500 | 101.34609 | 10.94500 | 101.31626 | | | 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 | | | | | 0.00000 | 101.77830 | | | 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 | | | 11.32500 | 104.56375 | 11.32500 | 108.32668 | | | 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 | | | | | 0.00000 | 103.43515 | | | 0.00 | 180,000,000 | 300,000,000 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 180,000,000 | 300,000,000 |
| Total For BGL12 | | | | | | | | | 0.00 | 180,000,000 | 300,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 10.79500 | 104.39787 | 10.79500 | 104.36804 | | | 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 | | | | | 0.00000 | 103.56622 | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|----------------------|----------------------|
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.74925 | | | 0.00 | 0 | 0 |
| Total BGL15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL15 | | | | | | | | | 0.00 | 0 | 0 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 101.23921 | | | 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 | | | | | 0.00000 | 101.56837 | | | 0.00 | 0 | 0 |
| Total BGL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL17 | | | | | | | | | 0.00 | 0 | 0 |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.16750 | | | 0.00 | 0 | 0 |
| Total BGL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL18 | | | | | | | | | 0.00 | 0 | 0 |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 100.17223 | | | 0.00 | 0 | 1,900,000 |
| Total BGL19 SPOT | | | | | | | | | 0.00 | 0 | 1,900,000 |
| Total For BGL19 | | | | | | | | | 0.00 | 0 | 1,900,000 |
| BGR04 On 28/02/2018 Spot Bond | | | | | 0.00000 | 105.25000 | | | 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 | | | | | 0.00000 | 100.84537 | | | 0.00 | 1,280,000,000 | 1,140,000,000 |
| Total BGT01 SPOT | | | | | | | | | 0.00 | 1,280,000,000 | 1,140,000,000 |
| Total For BGT01 | | | | | | | | | 0.00 | 1,280,000,000 | 1,140,000,000 |
| BID04 On 23/11/2017 Spot Bond | | | | | 0.00000 | 101.07580 | | | 0.00 | 0 | 20,000,000 |
| Total BID04 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For BID04 | | | | | | | | | 0.00 | 0 | 20,000,000 |
| BID05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 99.29143 | | | 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 | | | 8.38500 | 103.09180 | 8.38500 | 103.06866 | | 167,700,000,000.00 | 20,000,000 | 2,210,000,000 | |
| Total BID06 SPOT | | | | | | | | 167,700,000,000.00 | 20,000,000 | 2,210,000,000 | |
| Total For BID06 | | | | | | | | 167,700,000,000.00 | 20,000,000 | 2,210,000,000 | |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.01325 | | | 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 | | | | | 0.00000 | 100.01491 | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BPPF0 On 22/03/2018 Spot Bond | | | | | 0.00000 | 100.28798 | | | | 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 | | | | | 0.00000 | 100.31233 | | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 17/09/2018 Spot Bond | | | | | 0.00000 | 100.45072 | | | | 0.00 | 0 | 0 |
| Total BPPF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF03 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.47927 | | | | 0.00 | 0 | 0 |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | | 0.00000 | 101.51352 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC18 On 06/10/2017 Spot Bond | | | | | 0.00000 | 99.97898 | | | | 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 | | | | | 0.00000 | 99.83178 | | | | 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 | | | | | 0.00000 | 99.31003 | | | | 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 | | | | | 0.00000 | 99.14024 | | | | 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 | | | | | 0.00000 | 98.78693 | | | | 0.00 | 0 | 0 |
| Total BTC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC188 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC18 On 12/12/2017 Spot Bond | | | | | 0.00000 | 98.62647 | | | | 0.00 | 0 | 0 |
| Total BTC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC189 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC19 On 09/01/2018 Spot Bond | | | | | 0.00000 | 98.07341 | | | | 0.00 | 0 | 0 |
| Total BTC190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC190 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BTC19 On 12/01/2018 Spot Bond | | | | | 0.00000 | 98.01340 | | | 0.00 | 0 | 0 |
| Total BTC191 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC191 | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | | 0.00000 | 100.19637 | | | 0.00 | 0 | 0 |
| Total BWZ18B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.20273 | | | 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 | | | | | 0.00000 | 101.11134 | | | 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 | | | | | 0.00000 | 101.41376 | | | 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 | | | | | 0.00000 | 101.45174 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| CBL12 On 06/09/2018 Spot Bond | | | 14.68500 | 98.11793 | 14.68500 | 98.07953 | | | 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 | | | | | 0.00000 | 102.98969 | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 12.48500 | 100.92444 | 12.48500 | 100.89124 | | | 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 | | | | | 0.00000 | 101.44042 | | | 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 | | | 11.98500 | 99.77607 | 11.98500 | 99.74452 | | | 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 | | | | | 0.00000 | 101.04260 | | | 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 | | | 9.64500 | 100.95489 | 9.64500 | 100.92906 | | | 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 | | | | | 0.00000 | 101.26814 | | | 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 | | | | | 0.00000 | 101.70896 | | | 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 | | | | | 0.00000 | 101.49238 | | | 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 | | | 9.94500 | 108.04196 | 9.94500 | 108.01347 | | 298,350,000,000.00 | | 30,000,000 | 10,000,000 |
| Total CBL26 SPOT | | | | | | | | 298,350,000,000.00 | | 30,000,000 | 10,000,000 |
| Total For CBL26 | | | | | | | | 298,350,000,000.00 | | 30,000,000 | 10,000,000 |
| CBL27 On 12/05/2020 Spot Bond | | | | | 0.00000 | 101.30815 | | | 0.00 | 0 | 0 |
| Total CBL27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL27 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| CCT01 On 23/06/2023 Spot Bond | | | 10.42500 | 112.62916 | 10.42500 | 112.59789 | | | 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 | | | 9.90000 | 111.88999 | 9.90000 | 111.86046 | | | 0.00 | 0 | 0 |
| Total CCT02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT02 | | | | | | | | | 0.00 | 0 | 0 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.20000 | 105.55616 | 10.20000 | 105.52716 | | | 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 | | | 9.93000 | 111.01901 | 9.93000 | 103.00076 | | | 0.00 | 0 | 900,000 |
| Total CCT04 SPOT | | | | | | | | | 0.00 | 0 | 900,000 |
| Total For CCT04 | | | | | | | | | 0.00 | 0 | 900,000 |
| CGR14 On 13/02/2018 Spot Bond | | | | | 0.00000 | 102.65852 | | | 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 | 112.01480 | 10.00000 | 111.98550 | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CGR17 On 24/10/2017 Spot Bond | | | | | 0.00000 | 102.16824 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | 100,000,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | 1,000,000,000 |
| Total CGR19U SPOT | | | | | | | | 10,000,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | 1,000,000,000 |
| Total For CGR19U | | | | | | | | 10,000,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | 1,000,000,000 |
| CGR20 On 03/07/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 99.78876 | | | 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 | | | | | 0.00000 | 101.77005 | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 103.30234 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | | 0.00000 | 100.24246 | | | | 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 | | | | | 0.00000 | 101.25575 | | | | 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 | | | | | 0.00000 | 101.40807 | | | | 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 | | | | | 0.00000 | 101.82479 | | | | 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 | | | | | 0.00000 | 100.19308 | | | | 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 | | | | | 0.00000 | 102.36433 | | | | 0.00 | 0 | 0 |
| Total CGR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR32 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 100.38839 | | | | 0.00 | 0 | 100,000,000 |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| CGR34 On 21/09/2018 Spot Bond | | | 8.38800 | 8.38800 | 8.38800 | 99.56144 | | | | 0.00 | 0 | 0 |
| Total CGR34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR34 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR35 On 28/02/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR35U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR36 On 02/10/2018 Spot Bond | | | | | 0.00000 | 100.07069 | | | | 0.00 | 0 | 0 |
| Total CGR36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR36 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | | 0.00000 | 100.62659 | | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CIG05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.13566 | | | 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 | | | | | 0.00000 | 101.06318 | | | 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 | | | | | 0.00000 | 102.63306 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 101.83591 | | | 0.00 | 0 | 0 |
| Total CIG10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG10 | | | | | | | | | 0.00 | 0 | 0 |
| CIG11 On 29/07/2020 Spot Bond | | | | | 0.00000 | 101.88427 | | | 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 | | | | | 0.00000 | 101.96148 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 102.63379 | 10.11000 | 102.60628 | | | 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 | 140.08823 | 3.14000 | 139.99336 | | | 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 | | | 3.52000 | 3.52000 | 3.52000 | 137.37139 | | | 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 | 112.01500 | 10.00000 | 111.98600 | | | 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 | 112.01500 | 10.00000 | 111.98600 | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 13.50000 | 95.98363 | 13.50000 | 95.94956 | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 On 24/02/2018 Spot Bond | | | 9.35000 | 101.02603 | 9.35000 | 101.00105 | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 8.91500 | 101.25472 | 8.91500 | 101.23034 | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 112.01500 | 10.00000 | 111.98600 | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN296 On 20/12/2017 Spot Bond | | | | | 0.00000 | 100.41153 | | | 0.00 | 0 | 0 |
| Total CLN296 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN296 | | | | | | | | | 0.00 | 0 | 0 |
| CLN301 On 20/12/2017 Spot Bond | | | | | 0.00000 | 154.95526 | | | 0.00 | 0 | 0 |
| Total CLN301 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN301 | | | | | | | | | 0.00 | 0 | 0 |
| CLN302 On 20/12/2017 Spot Bond | | | | | 0.00000 | 100.50885 | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN30: On 20/12/2017 Spot Bond | | | | | 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 | | | | | 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 | | | | | 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 | | | | | 0.00000 | 101.40934 | | | 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 | | | 10.83000 | 98.77806 | 10.83000 | 98.74976 | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 20/03/2023 Spot Bond | | | 11.35000 | 95.31131 | 11.35000 | 95.28225 | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.41755 | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | 0.00 | 0 | 0 |
| CLN31: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.38116 | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | 0.00 | 0 | 0 |
| CLN32: On 30/04/2018 Spot Bond | | | | | 0.00000 | 101.79996 | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | 0.00 | 0 | 0 |
| CLN32: On 30/04/2018 Spot Bond | | | 8.80500 | 103.79314 | 8.80500 | 103.76884 | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | 0.00 | 0 | 0 |
| CLN32: On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.38742 | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | 0.00 | 0 | 0 |
| CLN32: On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.39348 | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN327 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.41666 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.52189 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.42894 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 20/09/2018 Spot Bond | | | | | 0.00000 | 133.74741 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.11322 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.44472 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2018 Spot Bond | | | | | 0.00000 | 100.35226 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.51568 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 28/10/2018 Spot Bond | | | | | 0.00000 | 101.65714 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN358 On 30/04/2018 Spot Bond | | | | | 0.00000 | 101.67402 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.34345 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | 10.01000 | 102.97912 | 10.01000 | 102.95134 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN363 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.37055 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.73819 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 20/03/2024 Spot Bond | | | 12.15000 | 104.19964 | 12.15000 | 104.16569 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.80220 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 06/08/2023 Spot Bond | | | 12.18000 | 104.27630 | 12.18000 | 104.24280 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.11848 | | | | 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 | | | | | 0.00000 | 101.86802 | | | | 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 | | | | | 0.00000 | 100.44074 | | | | 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 | | | | | 0.00000 | 100.36547 | | | | 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 | | | | | 0.00000 | 100.37232 | | | | 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 | | | | | 0.00000 | 100.37249 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2021 Spot Bond | | | 9.34500 | 101.97723 | 9.34500 | 101.95150 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| CLN371 On 20/06/2019 Spot Bond | | | | | 0.00000 | 96.38465 | | | | 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 | 98.50295 | 10.98000 | 98.47386 | | | | 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 | 100.47441 | 11.00000 | 100.44469 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.41236 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 11.94000 | 100.95850 | 11.94000 | 100.92617 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.44778 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.37219 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.97418 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/09/2019 Spot Bond | | | | | 0.00000 | 100.39459 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/12/2019 Spot Bond | | | | | 0.00000 | 104.90803 | | | | 0.00 | 544,673,566 | 300,000,000 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 544,673,566 | 300,000,000 |
| Total For CLN393 | | | | | | | | | | 0.00 | 544,673,566 | 300,000,000 |
| CLN394 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.37433 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 02/03/2018 Spot Bond | | | | | 0.00000 | 100.74791 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| CLN396 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.40271 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.95893 | | | | 0.00 | 300,000,000 | 300,000,000 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 300,000,000 |
| Total For CLN397 | | | | | | | | | | 0.00 | 300,000,000 | 300,000,000 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.33607 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.32902 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.37423 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 21/02/2018 Spot Bond | | | | | 0.00000 | 101.37865 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 99.58016 | | | | 0.00 | 327,414,750 | 163,707,375 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 327,414,750 | 163,707,375 |
| Total For CLN406 | | | | | | | | | | 0.00 | 327,414,750 | 163,707,375 |
| CLN407 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.37624 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.36441 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.41243 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.41444 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.37518 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN41: On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.25382 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414: On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.48456 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415: On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.42848 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416: On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.51522 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417: On 20/09/2020 Spot Bond | | | 4.00000 | 100.17520 | 4.00000 | 115.66632 | | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418: On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.25780 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419: On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.44857 | | | | 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 | 7.01000 | 7.01000 | 48.98200 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420: On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.45258 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421: On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.44544 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422: On 20/12/2020 Spot Bond | | | | | 0.00000 | 110.54730 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423: On 20/12/2020 Spot Bond | | | | | 0.00000 | 106.51000 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.56110 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.17847 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.33250 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 20/12/2018 Spot Bond | | | | | 0.00000 | 102.41542 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.35500 | | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.53257 | | | | 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 | | | | | 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 | | | | | 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 | | | | | 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 | | | | | 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 | | | | | 0.00000 | 119.54812 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.41045 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN437 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.39237 | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 03/02/2021 Spot Bond | | | | | 0.00000 | 101.66559 | | | 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 | | | | | 0.00000 | 120.69164 | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.73072 | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 23/05/2021 Spot Bond | | | | | 0.00000 | 101.17702 | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 24/05/2021 Spot Bond | | | 9.59500 | 109.39921 | 9.59500 | 109.37134 | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2022 Spot Bond | | | 4.22000 | 139.24249 | 4.22000 | 139.21360 | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.20000 | 100.72343 | 6.20000 | 100.69725 | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 31/01/2025 Spot Bond | | | 5.84000 | 103.11888 | 5.84000 | 103.09305 | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | 0.00 | 0 | 0 |
| CLN455 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.13886 | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.46157 | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 17/11/2021 Spot Bond | | | | | 0.00000 | 101.26716 | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| CLN45(On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.97058 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46(On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.96059 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46(On 15/02/2022 Spot Bond | | | | | 0.00000 | 101.44890 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46(On 16/02/2022 Spot Bond | | | 10.51500 | 103.33697 | 10.51500 | 103.30820 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46(On 23/02/2018 Spot Bond | | | | | 0.00000 | 101.05205 | | | | 0.00 | 0 | 0 |
| Total CLN463 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN463 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46(On 13/03/2022 Spot Bond | | | 9.76000 | 101.63537 | 9.76000 | 101.60862 | | | | 0.00 | 0 | 1,200,000 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 1,200,000 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 1,200,000 |
| CLN46(On 14/03/2020 Spot Bond | | | | | 0.00000 | 100.51953 | | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46(On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.19010 | | | | 0.00 | 0 | 0 |
| Total CLN466 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN466 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46(On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.18983 | | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46(On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.17145 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46(On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.17912 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47(On 07/05/2018 Spot Bond | | | | | 0.00000 | 101.37004 | | | | 0.00 | 0 | 0 |
| Total CLN470 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN470 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN47 On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.16778 | | | | 0.00 | 0 | 0 |
| Total CLN471 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN471 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.26691 | | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 05/10/2022 Spot Bond | | | | | 0.00000 | 99.99986 | | | | 0.00 | 0 | 0 |
| Total CLN473 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN473 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 05/10/2022 Spot Bond | | | 9.96000 | 9.96000 | 9.96000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN474 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN474 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.96292 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.41444 | | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 29/11/2021 Spot Bond | | | 100.00000 | 15.36722 | 100.00000 | 15.32856 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 05/10/2022 Spot Bond | | | 9.81500 | 99.96814 | 9.81500 | 98.31295 | | | | 0.00 | 0 | 0 |
| Total CLN478 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN478 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 05/10/2022 Spot Bond | | | | | 0.00000 | 99.99987 | | | | 0.00 | 0 | 0 |
| Total CLN479 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN479 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.95916 | | | | 0.00 | 0 | 0 |
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.18441 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN48: On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.11353 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48: On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.31779 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48: On 02/12/2021 Spot Bond | | | 9.44500 | 103.68611 | 9.44500 | 103.65400 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.14551 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48: On 07/12/2021 Spot Bond | | | 12.44000 | 104.11581 | 12.44000 | 104.12749 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48: On 28/07/2022 Spot Bond | | | 9.24000 | 107.65846 | 9.24000 | 101.34807 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48: On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.16958 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49: On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.17818 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49: On 07/12/2017 Spot Bond | | | | | 0.00000 | 99.79453 | | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN491 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49: On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.02238 | | | | 0.00 | 0 | 0 |
| Total CLN492 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN492 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.41425 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49: On 07/12/2017 Spot Bond | | | 11.94500 | 103.84301 | 11.94500 | 102.24429 | | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN495 On 29/08/2020 Spot Bond | | | | | 0.00000 | 100.85822 | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | 10.24000 | 105.86020 | 10.24000 | 100.01672 | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 100.82824 | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | 0.00 | 0 | 0 |
| CLN498 On 08/06/2022 Spot Bond | | | | | 0.00000 | 100.41762 | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | 0.00 | 0 | 0 |
| CLN499 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.36647 | | | 0.00 | 0 | 0 |
| Total CLN499 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN499 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 212.14998 | | | 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 | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 9.00500 | 97.84676 | 9.00500 | 97.82322 | | | 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 | | | 8.62000 | 8.62000 | 8.62000 | 184.24921 | | | 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 | | | 8.62000 | 8.62000 | 8.62000 | 184.76643 | | | 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 | | | | | 0.00000 | 100.34871 | | | 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 | | | | | 0.00000 | 100.36441 | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| CLNF1: On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.75621 | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/09/2019 Spot Bond | | | | | 0.00000 | 100.36435 | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.37825 | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1: On 17/08/2021 Spot Bond | | | | | 0.00000 | 101.25727 | | | 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 | | | | | 0.00000 | 99.72381 | | | 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 | | | 7.38500 | 104.03456 | 7.38500 | 104.01395 | | | 0.00 | 0 | 1,190,000,000 |
| Total COJ04 SPOT | | | | | | | | | 0.00 | 0 | 1,190,000,000 |
| Total For COJ04 | | | | | | | | | 0.00 | 0 | 1,190,000,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 9.12500 | 117.46261 | 9.12500 | 117.43397 | | 12,775,000,000,000.00 | 1,400,000,000 | 700,000,000 | |
| Total COJ05 SPOT | | | | | | | | 12,775,000,000,000.00 | 1,400,000,000 | 700,000,000 | |
| Total For COJ05 | | | | | | | | 12,775,000,000,000.00 | 1,400,000,000 | 700,000,000 | |
| COJ07 On 23/03/2021 Spot Bond | | | 9.55500 | 103.92066 | 9.55500 | 103.89387 | | 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 | | | 10.09000 | 111.07203 | 10.09000 | 111.04215 | | 0.00 | 0 | 1,500,000,000 | |
| Total COJ08 SPOT | | | | | | | | 0.00 | 0 | 1,500,000,000 | |
| Total For COJ08 | | | | | | | | 0.00 | 0 | 1,500,000,000 | |
| COJG0 On 09/06/2024 Spot Bond | | | 9.90000 | 104.62622 | 9.90000 | 104.59860 | | 0.00 | 0 | 0 | |
| Total COJG01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For COJG01 | | | | | | | | 0.00 | 0 | 0 | |
| COT01 On 03/04/2023 Spot Bond | | | 10.07500 | 96.07784 | 10.07500 | 96.05190 | | 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 | | | 11.33000 | 93.24655 | 11.33000 | 93.21832 | | 4,532,000,000,000.00 | 400,000,000 | 100,000,000 | |
| Total COT02 SPOT | | | | | | | | 4,532,000,000,000.00 | 400,000,000 | 100,000,000 | |
| Total For COT02 | | | | | | | | 4,532,000,000,000.00 | 400,000,000 | 100,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| COT03 On 05/06/2028 Spot Bond | | | 11.35000 | 91.62918 | 11.35000 | 91.60155 | | | | 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 | | | 11.71500 | 98.39183 | 11.71500 | 99.61157 | | | | 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 | | | | | 0.00000 | 100.01512 | | | | 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 | | | | | 0.00000 | 100.41634 | | | | 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 | | | | | 0.00000 | 100.14446 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38I On 10/06/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40I On 10/06/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DEN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN40U | | | | | | | | | | 0.00 | 0 | 0 |
| DENG7 On 04/12/2017 Spot Bond | | | | | 0.00000 | 100.70068 | | | | 0.00 | 0 | 0 |
| Total DENG72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG72 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG7 On 21/09/2018 Spot Bond | | | | | 0.00000 | 100.30577 | | | | 0.00 | 7,500,000,000 | 6,000,000,000 |
| Total DENG73 SPOT | | | | | | | | | | 0.00 | 7,500,000,000 | 6,000,000,000 |
| Total For DENG73 | | | | | | | | | | 0.00 | 7,500,000,000 | 6,000,000,000 |
| DENG7 On 28/09/2018 Spot Bond | | | | | 0.00000 | 100.14217 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total DENG74 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For DENG74 | | | | | | | | | | 0.00 | 500,000,000 | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|--------------------|---------------|
| DLTB03 On 09/10/2017 Spot Bond | | | | | 0.00000 | 99.90557 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DLTB03/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| DOL003 On 20/09/2018 Spot Bond | | | | | 0.00000 | 100.47500 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL004 On 24/01/2019 Spot Bond | | | | | 0.00000 | 102.77404 | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | 0.00 | 0 | 0 |
| DOL009 On 20/12/2019 Spot Bond | | | | | 0.00000 | 71.61539 | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | 0.00 | 0 | 0 |
| DOL012 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.69397 | | | 0.00 | 0 | 0 |
| Total DOL012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL012 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 9.11500 | 102.42783 | 9.11500 | 102.40289 | | | 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 | | | 8.61000 | 103.26342 | 8.61000 | 103.23977 | | 861,000,000,000.00 | 100,000,000 | 51,100,000 | |
| Total DV22 SPOT | | | | | | | | 861,000,000,000.00 | 100,000,000 | 51,100,000 | |
| Total For DV22 | | | | | | | | 861,000,000,000.00 | 100,000,000 | 51,100,000 | |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 24.39565 | 100.00000 | 24.34196 | | 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 | | | 9.39000 | 103.60275 | 9.39000 | 103.57691 | | 369,396,027,000.00 | 39,339,300 | 231,951,600 | |
| Total DV23 SPOT | | | | | | | | 369,396,027,000.00 | 39,339,300 | 231,951,600 | |
| Total For DV23 | | | | | | | | 369,396,027,000.00 | 39,339,300 | 231,951,600 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 12.05783 | 100.00000 | 12.03128 | | 0.00 | 0 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 12.05783 | 100.00000 | 12.03128 | | 0.00 | 0 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV23/R2023 | | | | | | | | 0.00 | 0 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 9.61000 | 101.64262 | 9.61000 | 101.61670 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DV24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.26793 | 9.69000 | 101.24190 | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.26793 | 9.69000 | 101.24190 | | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 11.03000 | 95.37514 | 11.03000 | 95.34732 | | | | 0.00 | 0 | 0 |
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.32063 | 10.10000 | 101.29350 | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.32063 | 10.10000 | 101.29350 | | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02! On 19/02/2018 Spot Bond | | | | | 0.00000 | 101.08101 | | | | 0.00 | 0 | 0 |
| Total DVC028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC028 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02! On 29/08/2018 Spot Bond | | | | | 0.00000 | 100.82570 | | | | 0.00 | 0 | 0 |
| Total DVC029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC029 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC26 On 29/11/2017 Spot Bond | | | | | 0.00000 | 100.83569 | | | | 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 | | | | | 0.00000 | 100.17675 | | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | | 0.00000 | 101.17613 | | | | 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 | | | | | 0.00000 | 100.88072 | | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20! On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.16115 | | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20(On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.86512 | | | | 0.00 | 0 | 0 |
| Total DVF20C 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 DVF20C | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.91264 | | | 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 | | | | | 0.00000 | 100.27751 | | | 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 | | | | | 0.00000 | 100.89567 | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 8.20000 | 115.49931 | 8.20000 | 115.47409 | | 3,280,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total E170 SPOT | | | | | | | | 3,280,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total For E170 | | | | | | | | 3,280,000,000,000.00 | 400,000,000 | 200,000,000 | |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 24.39616 | 100.00000 | 24.34245 | | 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 | | | 8.92000 | 102.14442 | 8.92000 | 102.11981 | | 0.00 | 0 | 0 | |
| Total ECN20 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ECN20 | | | | | | | | 0.00 | 0 | 0 | |
| ECN22 On 14/03/2022 Spot Bond | | | 9.15500 | 102.71220 | 9.15500 | 102.68680 | | 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 | | | 9.55000 | 102.48382 | 9.55000 | 102.45742 | | 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 | | | 3.60500 | 104.00247 | 3.60500 | 103.98244 | | 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 | | | | | 0.00000 | 102.38871 | | 0.00 | 0 | 0 | |
| Total EFS00B SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EFS00B | | | | | | | | 0.00 | 0 | 0 | |
| EFS0A On 28/10/2023 Spot Bond | | | | | 0.00000 | 101.91989 | | 0.00 | 0 | 0 | |
| Total EFS0A2 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EFS0A2 | | | | | | | | 0.00 | 0 | 0 | |
| EFS0C On 28/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total EFS0CU 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 EFS0CU | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 3.29000 | 99.03014 | 3.29000 | 99.01207 | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 116.12672 | 2.25000 | 116.10875 | | | 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 | | | 3.20000 | 128.49991 | 3.20000 | 128.47674 | | | 0.00 | 0 | 1,290,000,000 |
| Total EL28 SPOT | | | | | | | | | 0.00 | 0 | 1,290,000,000 |
| Total For EL28 | | | | | | | | | 0.00 | 0 | 1,290,000,000 |
| EL29 On 19/11/2029 Spot Bond | | | 3.21000 | 114.90372 | 3.21000 | 114.88297 | | | 0.00 | 0 | 1,000,000,000 |
| Total EL29 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For EL29 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| EL30 On 29/07/2030 Spot Bond | | | 3.23000 | 113.24166 | 3.23000 | 113.22116 | | | 0.00 | 0 | 550,000,000 |
| Total EL30 SPOT | | | | | | | | | 0.00 | 0 | 550,000,000 |
| Total For EL30 | | | | | | | | | 0.00 | 0 | 550,000,000 |
| EL31 On 02/06/2031 Spot Bond | | | 3.25000 | 105.38326 | 3.25000 | 105.36407 | | | 0.00 | 0 | 0 |
| Total EL31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL31 | | | | | | | | | 0.00 | 0 | 0 |
| EL36 On 31/01/2036 Spot Bond | | | 3.26000 | 100.11016 | 3.26000 | 100.09195 | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 116.12672 | 2.25000 | 116.10875 | | | 0.00 | 0 | 0 |
| Total EL36/I2038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 9.14500 | 105.41862 | 9.14500 | 105.39300 | | | 0.00 | 0 | 500,000,000 |
| Total EMM01 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For EMM01 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| EMM02 On 11/03/2021 Spot Bond | | | 9.22500 | 105.03890 | 9.22500 | 105.01273 | | | 0.00 | 0 | 700,000,000 |
| Total EMM02 SPOT | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For EMM02 | | | | | | | | | 0.00 | 0 | 700,000,000 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.40000 | 102.57790 | 10.40000 | 102.54963 | | | 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 | | | 10.83000 | 10.83000 | 10.83000 | 97.38362 | | | 0.00 | 0 | 0 |
| Total EMM04 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 EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 11.08000 | 11.08000 | 11.08000 | 103.37110 | | | | 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 | | | 10.50000 | 101.60882 | 10.50000 | 102.13766 | | | | 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 | | | 10.35000 | 103.51168 | 10.35000 | 103.00741 | | | | 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 | | | 11.13000 | 111.96789 | 11.13000 | 91.62998 | | | | 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 | | | | | 0.00000 | 100.91950 | | | | 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 | | | | | 0.00000 | 101.50878 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | | 0.00000 | 101.24537 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 100.75610 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 12/09/2019 Spot Bond | | | | | 0.00000 | 101.01666 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF009 On 30/03/2018 Spot Bond | | | | | 0.00000 | 100.01063 | | | | 0.00 | 0 | 0 |
| Total EPF009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF009 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.44692 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.17779 | | | | 0.00 | 0 | 0 |
| Total EPF011 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 EPF011 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF01L On 01/09/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF01U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02L On 01/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF03L On 28/09/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF03U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC2L On 06/11/2017 Spot Bond | | | | | 0.00000 | 101.34570 | | | | 0.00 | 0 | 0 |
| Total EPFC29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC29 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3L On 02/03/2018 Spot Bond | | | | | 0.00000 | 100.71434 | | | | 0.00 | 0 | 0 |
| Total EPFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3L On 03/11/2017 Spot Bond | | | | | 0.00000 | 101.34685 | | | | 0.00 | 0 | 0 |
| Total EPFC32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC32 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3L On 06/03/2018 Spot Bond | | | | | 0.00000 | 100.62568 | | | | 0.00 | 0 | 0 |
| Total EPFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3L On 06/09/2018 Spot Bond | | | | | 0.00000 | 100.67109 | | | | 0.00 | 0 | 0 |
| Total EPFC34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC34 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 97.02649 | | | | 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 | | | 11.98500 | 98.33527 | 11.98500 | 98.30400 | | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08L On 04/10/2018 Spot Bond | | | | | 0.00000 | 98.99173 | | | | 0.00 | 0 | 0 |
| Total EQS08A 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 EQS08A | | | | | | | | | | 0.00 | 0 | 0 |
| EQS08, On 04/10/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| EQS08, On 04/10/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 101.92022 | | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS11 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2019 Spot Bond | | | | | 0.00000 | 101.21405 | | | | 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 | | | | | 0.00000 | 101.23079 | | | | 0.00 | 0 | 0 |
| Total ERS3B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B5 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2019 Spot Bond | | | | | 0.00000 | 101.28039 | | | | 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 | | | | | 0.00000 | 101.36201 | | | | 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 | 112.01500 | 10.00000 | 111.98600 | | | | 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 | | | | | 0.00000 | 101.06214 | | | | 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 | | | | | 0.00000 | 101.41630 | | | | 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 | | | | | 0.00000 | 100.81153 | | | | 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 | | | | | 0.00000 | 101.57481 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|-----------------------|---------------|
| Total ERSA22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2019 Spot Bond | | | | | 0.00000 | 101.20078 | | | 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 | | | | | 0.00000 | 101.16766 | | | 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 | | | | | 0.00000 | 101.20749 | | | 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 | | | 7.87500 | 104.97585 | 7.87500 | 104.95369 | | 507,150,000,000,000.00 | 64,400,000,000 | 58,710,000,000 | |
| Total ES18 SPOT | | | | | | | | 17,150,000,000,000.00 | 64,400,000,000 | 58,710,000,000 | |
| Total For ES18 | | | | | | | | 17,150,000,000,000.00 | 64,400,000,000 | 58,710,000,000 | |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 104.26374 | 9.25000 | 104.23798 | | 0.00 | 0 | 0 | |
| Total ES18/R204 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES18/R204 | | | | | | | | 0.00 | 0 | 0 | |
| ES23 On 25/01/2023 Spot Bond | | | 8.97000 | 106.22895 | 8.97000 | 106.20362 | | 34,676,782,140,000.00 | 3,865,862,000 | 1,919,884,100 | |
| Total ES23 SPOT | | | | | | | | 14,676,782,140,000.00 | 3,865,862,000 | 1,919,884,100 | |
| Total For ES23 | | | | | | | | 14,676,782,140,000.00 | 3,865,862,000 | 1,919,884,100 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.95455 | 10.00000 | 101.92752 | | 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 | | | 9.76500 | 89.20313 | 9.76500 | 89.17976 | | 254,869,658,001,000.00 | 26,100,323,400 | 12,306,773,600 | |
| Total ES26 SPOT | | | | | | | | 14,869,658,001,000.00 | 26,100,323,400 | 12,306,773,600 | |
| Total For ES26 | | | | | | | | 14,869,658,001,000.00 | 26,100,323,400 | 12,306,773,600 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 100.08465 | 7.85000 | 100.06348 | | 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 | | | 10.78000 | 75.70418 | 10.72000 | 76.05003 | | 195,606,380,584,000.00 | 110,909,682,800 | 58,116,645,900 | |
| Total ES33 SPOT | | | | | | | | 15,606,380,584,000.00 | 110,909,682,800 | 58,116,645,900 | |
| Total For ES33 | | | | | | | | 15,606,380,584,000.00 | 110,909,682,800 | 58,116,645,900 | |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 100.42804 | 7.50000 | 100.40761 | | 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 | | | 10.98500 | 82.81413 | 10.98500 | 82.78993 | | 193,940,049,771,000.00 | 17,654,988,600 | 10,599,975,700 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| Total ES42 SPOT | | | | | | | | | 13,940,049,771,000.00 | 17,654,988,600 | 10,599,975,700 |
| Total For ES42 | | | | | | | | | 13,940,049,771,000.00 | 17,654,988,600 | 10,599,975,700 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.80047 | 8.50000 | 103.77686 | | | 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 | | | | | 0.00000 | 99.72024 | | | 0.00 | 180,000,000 | 90,000,000 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For EXX02 | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.36641 | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.37832 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FIF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF01U | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 101.09895 | | | 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 | | | | | 0.00000 | 100.92478 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FIFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB08 On 31/05/2019 Spot Bond | | | | | 0.00000 | 100.87139 | | | | 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 | | | | | 0.00000 | 100.19608 | | | | 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 | | | | | 0.00000 | 100.84230 | | | | 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 | | | | | 0.00000 | 101.44205 | | | | 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 | | | | | 0.00000 | 101.27976 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | 8.58500 | 102.36768 | 8.58500 | 102.34417 | | | | 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 | | | | | 0.00000 | 100.95905 | | | | 0.00 | 0 | 200,000,000 |
| Total FRB11 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FRB11 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FRB12 On 02/06/2019 Spot Bond | | | | | 0.00000 | 101.18850 | | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 98.96529 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2021 Spot Bond | | | 10.54500 | 10.54500 | 10.54500 | 101.76781 | | | | 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 | | | | | 0.00000 | 102.97393 | | | | 0.00 | 0 | 0 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 101.44632 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For FRB16 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 100.05820 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 104.52252 | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For FRB18 | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 11.24500 | 109.02342 | 11.24500 | 108.99083 | | | | 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 | | | | | 0.00000 | 103.96189 | | | | 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 | | | | | 0.00000 | 101.26901 | | | | 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 | | | | | 0.00000 | 100.82381 | | | | 0.00 | 180,000,000 | 230,000,000 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 180,000,000 | 230,000,000 |
| Total For FRB22 | | | | | | | | | | 0.00 | 180,000,000 | 230,000,000 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 100.43067 | | | | 0.00 | 0 | 0 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 9.24500 | 106.55650 | 9.24500 | 106.53019 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|--------------------|--------------------|---------------|
| Total FRBC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2:On 21/12/2018 Spot Bond | | | | | 0.00000 | 102.26855 | | | | 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 | | | 3.07000 | 145.80208 | 3.07000 | 145.77631 | | | 61,400,000,000.00 | 20,000,000 | 10,000,000 | |
| Total FRBI22 SPOT | | | | | | | | | 61,400,000,000.00 | 20,000,000 | 10,000,000 | |
| Total For FRBI22 | | | | | | | | | 61,400,000,000.00 | 20,000,000 | 10,000,000 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.26000 | 3.26000 | 3.26000 | 285.59703 | | | 704,160,000,000.00 | 216,000,000 | 108,000,000 | |
| Total FRBI23 SPOT | | | | | | | | | 704,160,000,000.00 | 216,000,000 | 108,000,000 | |
| Total For FRBI23 | | | | | | | | | 704,160,000,000.00 | 216,000,000 | 108,000,000 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.50000 | 3.50000 | 3.50000 | 120.33013 | | | 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 | | | 3.88000 | 3.88000 | 3.88000 | 162.30772 | | | 0.00 | 0 | 0 | |
| Total FRBI28 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRBI28 | | | | | | | | | 0.00 | 0 | 0 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 3.89000 | 3.89000 | 3.89000 | 81.94430 | | | 0.00 | 0 | 0 | |
| Total FRBI29 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRBI29 | | | | | | | | | 0.00 | 0 | 0 | |
| FRBI33 On 07/12/2033 Spot Bond | | | 3.99500 | 3.99500 | 3.99500 | 200.44458 | | | 0.00 | 0 | 40,000,000 | |
| Total FRBI33 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 | |
| Total For FRBI33 | | | | | | | | | 0.00 | 0 | 40,000,000 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 4.23000 | 89.44072 | 4.23000 | 89.42203 | | | 0.00 | 0 | 0 | |
| Total FRBI46 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRBI46 | | | | | | | | | 0.00 | 0 | 0 | |
| FRBI50 On 31/12/2050 Spot Bond | | | 4.40000 | 89.31545 | 4.40000 | 89.61444 | | | 0.00 | 0 | 0 | |
| Total FRBI50 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRBI50 | | | | | | | | | 0.00 | 0 | 0 | |
| FRBZ0 On 30/11/2020 Spot Bond | | | 8.59000 | 8.59000 | 8.59000 | 77.04217 | | | 0.00 | 0 | 0 | |
| Total FRBZ01 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRBZ01 | | | | | | | | | 0.00 | 0 | 0 | |
| FRBZ0 On 28/10/2024 Spot Bond | | | 9.86000 | 9.86000 | 9.86000 | 51.41769 | | | 0.00 | 0 | 0 | |
| Total FRBZ02 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRBZ02 | | | | | | | | | 0.00 | 0 | 0 | |
| FRBZ0 On 10/12/2024 Spot Bond | | | 9.89000 | 9.89000 | 9.89000 | 50.74266 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC05I On 13/10/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC05U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC06I On 31/12/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10I On 03/06/2021 Spot Bond | | | | | 0.00000 | 100.97254 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15I On 20/12/2017 Spot Bond | | | | | 0.00000 | 100.40952 | | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15I On 20/12/2017 Spot Bond | | | | | 0.00000 | 100.37768 | | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15I On 20/12/2017 Spot Bond | | | | | 0.00000 | 100.38857 | | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15I On 20/12/2017 Spot Bond | | | | | 0.00000 | 100.49511 | | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16I On 20/12/2017 Spot Bond | | | | | 0.00000 | 100.38252 | | | | 0.00 | 0 | 0 |
| Total FRC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16I On 20/03/2018 Spot Bond | | | | | 0.00000 | 100.36327 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16I On 20/03/2018 Spot Bond | | | | | 0.00000 | 100.36368 | | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16I On 20/03/2018 Spot Bond | | | | | 0.00000 | 100.50955 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16I On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.35105 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC168:On 31/01/2025 Spot Bond | | | 4.29500 | 4.29500 | 4.29500 | 114.13361 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC169:On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.39267 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC170:On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.38252 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC171:On 21/02/2018 Spot Bond | | | | | 0.00000 | 100.33481 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC172:On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.39267 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC174:On 20/09/2018 Spot Bond | | | | | 0.00000 | 100.37242 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC176:On 20/09/2018 Spot Bond | | | | | 0.00000 | 100.36476 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC177:On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.20650 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC178:On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.41925 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC179:On 06/08/2023 Spot Bond | | | | | 0.00000 | 112.68151 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC181:On 20/12/2018 Spot Bond | | | | | 0.00000 | 103.07854 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC183:On 20/12/2018 Spot Bond | | | | | 0.00000 | 100.47466 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC185 On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.36852 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC188 On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.38871 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC189 On 02/04/2019 Spot Bond | | | | | 0.00000 | 100.01578 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC192 On 25/11/2020 Spot Bond | | | 10.00000 | 112.01500 | 10.00000 | 111.98600 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC193 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.40772 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC195 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.83708 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC206 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC207 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC208 On 07/10/2020 Spot Bond | | | | | 0.00000 | 102.24014 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC209 On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| FRC210 On 20/12/2019 Spot Bond | | | | | 0.00000 | 100.40067 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC210 On 29/10/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC21: On 07/05/2020 Spot Bond | | | | | 0.00000 | 101.47421 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 101.47417 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 101.47097 | | | | 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 | | | | | 0.00000 | 101.40523 | | | | 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 | | | | | 0.00000 | 101.55620 | | | | 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 | | | | | 0.00000 | 101.47177 | | | | 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 | | | 3.63000 | 142.56403 | 3.63000 | 142.53670 | | | | 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 | | | | | 0.00000 | 101.13567 | | | | 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 | | | | | 0.00000 | 100.21417 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC23: On 31/01/2022 Spot Bond | | | 4.49000 | 137.75248 | 4.49000 | 137.72292 | | | 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 | | | | | 0.00000 | 100.57124 | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | | 0.00000 | 107.61669 | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 118.37246 | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | | 0.00000 | 108.15175 | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 119.12926 | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 118.06275 | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 107.47720 | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 107.11736 | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 104.26845 | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 108.22509 | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 104.22605 | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC24(On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.39868 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 08/02/2020 Spot Bond | | | | | 0.00000 | 107.46361 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 08/02/2020 Spot Bond | | | | | 0.00000 | 97.47178 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 19/10/2020 Spot Bond | | | | | 0.00000 | 116.45846 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 19/10/2020 Spot Bond | | | | | 0.00000 | 97.23758 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.50493 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.53663 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.18875 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 05/10/2022 Spot Bond | | | | | 0.00000 | 99.99987 | | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 17/07/2027 Spot Bond | | | | | 0.00000 | 101.58423 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.18660 | | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25(On 08/05/2020 Spot Bond | | | | | 0.00000 | 100.71427 | | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------------|-------------------|-------------------|---------------|
| FRC66 On 31/01/2022 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 139.60312 | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 4.21000 | 4.21000 | 4.21000 | 139.26916 | | | 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 | | | 4.19000 | 4.19000 | 4.19000 | 139.38038 | | | 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 | | | | | 0.00000 | 102.10476 | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | 0.00 | 0 | 0 |
| FRD01U On 22/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | 0.00 | 0 | 0 |
| FRD15U On 31/12/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD15U | | | | | | | | | 0.00 | 0 | 0 |
| FRD17U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | 4.03000 | 85.55039 | 4.03000 | 85.49395 | | 80,600,000,000.00 | 20,000,000 | 40,000,000 | |
| Total FRI33 SPOT | | | | | | | | 80,600,000,000.00 | 20,000,000 | 40,000,000 | |
| Total For FRI33 | | | | | | | | 80,600,000,000.00 | 20,000,000 | 40,000,000 | |
| FRI38 On 31/01/2038 Spot Bond | | | 4.10000 | 99.55163 | 4.10000 | 99.53131 | | 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 | | | | | 0.00000 | 101.48349 | | 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 | | | | | 0.00000 | 100.37086 | | 0.00 | 30,000,000 | 30,000,000 | |
| Total FRJ19 SPOT | | | | | | | | 0.00 | 30,000,000 | 30,000,000 | |
| Total For FRJ19 | | | | | | | | 0.00 | 30,000,000 | 30,000,000 | |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.01811 | | 0.00 | 0 | 0 | |
| Total FRJ20 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRJ20 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.23239 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.48369 | | | | 0.00 | 0 | 0 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 102.28007 | | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 102.06863 | | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS01U On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS02U On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | 2.73800 | 2.73800 | 2.73800 | 106.77904 | | | | 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 | | | 3.12000 | 3.12000 | 3.12000 | 115.87193 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.67026 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.67026 | | | | 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 | | | 3.26000 | 104.42291 | 3.26000 | 113.34948 | | | | 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 | | | 3.29500 | 218.22224 | 3.29500 | 218.18225 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS11C On 31/01/2038 Spot Bond | | | 4.21500 | 97.82304 | 4.21500 | 97.80276 | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 07/12/2033 Spot Bond | | | 3.32500 | 3.32500 | 3.32500 | 217.38346 | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 29/04/2019 Spot Bond | | | | | 0.00000 | 101.94366 | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2025 Spot Bond | | | 3.55000 | 119.95218 | 3.55000 | 119.92943 | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 3.42500 | 110.48130 | 3.42500 | 110.46073 | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 31/01/2038 Spot Bond | | | 3.79000 | 104.40017 | 3.79000 | 104.37972 | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 3.44500 | 118.70952 | 3.44500 | 214.22394 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 07/12/2033 Spot Bond | | | 3.49500 | 212.96428 | 3.49500 | 212.92411 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 31/01/2025 Spot Bond | | | 3.08000 | 108.36449 | 3.08000 | 108.34531 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 07/12/2033 Spot Bond | | | 3.52500 | 212.18905 | 3.52500 | 212.14884 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/01/2038 Spot Bond | | | 4.33500 | 96.05828 | 4.33500 | 96.03805 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/03/2028 Spot Bond | | | 3.84500 | 162.85083 | 3.84500 | 162.81848 | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS127 On 31/01/2038 Spot Bond | | | 4.15000 | 86.24165 | 4.15000 | 98.77522 | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 31/03/2028 Spot Bond | | | 3.82000 | 103.71089 | 3.82000 | 163.18446 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS130 On 11/11/2017 Spot Bond | | | 100.00000 | 94.84903 | 100.00000 | 94.61308 | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 31/03/2028 Spot Bond | | | 3.88000 | 162.34010 | 3.88000 | 162.30772 | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 07/12/2033 Spot Bond | | | 4.03500 | 199.52624 | 4.03500 | 199.48570 | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 24/03/2020 Spot Bond | | | | | 0.00000 | 100.91684 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 4.08000 | 86.86907 | 4.08000 | 99.83572 | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 4.33500 | 4.33500 | 4.33500 | 96.03805 | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/01/2038 Spot Bond | | | 3.86000 | 103.28069 | 3.86000 | 103.26025 | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 31/03/2028 Spot Bond | | | 3.69000 | 165.13482 | 3.69000 | 165.10272 | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 07/12/2033 Spot Bond | | | 3.80500 | 205.11819 | 3.80500 | 205.07778 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 3.82000 | 163.21676 | 3.82000 | 163.18446 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS14: On 31/03/2028 Spot Bond | | | 3.82000 | 163.21676 | 3.82000 | 163.18446 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 4.11000 | 96.24898 | 4.11000 | 158.99653 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/01/2025 Spot Bond | | | 3.85000 | 117.57985 | 3.85000 | 117.55661 | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/01/2022 Spot Bond | | | 3.33000 | 144.28820 | 3.33000 | 144.26169 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | 0.00 | 0 | 0 |
| FRS14: On 31/03/2028 Spot Bond | | | 4.17000 | 158.17833 | 4.17000 | 158.14553 | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 31/03/2028 Spot Bond | | | 4.21000 | 157.61397 | 4.21000 | 157.58112 | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 31/01/2025 Spot Bond | | | 3.82000 | 117.81469 | 3.82000 | 117.79151 | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 31/03/2028 Spot Bond | | | 4.18000 | 158.03702 | 4.18000 | 158.00422 | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 31/03/2028 Spot Bond | | | 4.22000 | 4.22000 | 4.22000 | 157.44037 | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 19/05/2019 Spot Bond | | | | | 0.00000 | 109.82970 | | | 0.00 | 0 | 0 |
| Total FRS157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS157 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 20/06/2022 Spot Bond | | | | | 0.00000 | 106.27278 | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 06/06/2023 Spot Bond | | | | | 0.00000 | 104.98734 | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS16(On 06/06/2024 Spot Bond | | | | | 0.00000 | 103.93731 | | | | 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 | | | | | 0.00000 | 102.41322 | | | | 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 | | | | | 0.00000 | 86.75164 | | | | 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 | | | | | 0.00000 | 86.27190 | | | | 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 | | | | | 0.00000 | 88.22158 | | | | 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 | | | | | 0.00000 | 88.25959 | | | | 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 | | | | | 0.00000 | 72.86552 | | | | 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 | | | | | 0.00000 | 78.32651 | | | | 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 | | | | | 0.00000 | 75.55852 | | | | 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 | | | | | 0.00000 | 76.09666 | | | | 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 | | | | | 0.00000 | 79.84887 | | | | 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 | | | 2.97000 | 2.97000 | 2.97000 | 289.94842 | | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS37 On 07/12/2023 Spot Bond | | | 2.86000 | 2.86000 | 2.86000 | 291.61972 | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 3.58000 | 3.58000 | 3.58000 | 280.88611 | | | 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 | | | 3.29000 | 3.29000 | 3.29000 | 144.49351 | | | 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 | | | | | 0.00000 | 101.69915 | | | 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 | | | 2.82000 | 147.27513 | 2.82000 | 147.25008 | | | 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 | | | | | 0.00000 | 101.52233 | | | 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 | | | 3.10000 | 111.41320 | 3.10000 | 111.39341 | | | 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 | | | 2.81500 | 90.86576 | 2.81500 | 119.29110 | | | 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 | | | 3.01000 | 3.01000 | 3.01000 | 124.33748 | | | 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 | | | | | 0.00000 | 99.78094 | | | 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 | | | 3.04000 | 3.04000 | 3.04000 | 124.08786 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 3.77000 | 3.77000 | 3.77000 | 278.13316 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|-----------------------|----------------------|--------------------|
| FRS94 On 08/08/2018 Spot Bond | | | | | 0.00000 | 101.39244 | | | 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 | | | | | 0.00000 | 100.94025 | | | 0.00 | 0 | 0 |
| Total FRS96 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS96 | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 7.55500 | 106.49614 | 7.55500 | 106.47456 | | | 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 | | | 7.84000 | 105.72188 | 7.84000 | 105.69980 | | | 0.00 | 0 | 0 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 8.11500 | 101.77241 | 8.11500 | 101.75017 | | | 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 | | | 8.92000 | 8.92000 | 8.92000 | 95.80490 | | 160,560,000,000,000.00 | 18,000,000,000 | 9,000,000,000 | |
| Total FRX23 SPOT | | | | | | | | 160,560,000,000,000.00 | 18,000,000,000 | 9,000,000,000 | |
| Total For FRX23 | | | | | | | | 160,560,000,000,000.00 | 18,000,000,000 | 9,000,000,000 | |
| FRX24 On 10/12/2024 Spot Bond | | | 9.31000 | 110.85579 | 9.31000 | 110.82823 | | | 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 | | | 9.68000 | 99.06321 | 9.68000 | 99.03749 | | | 0.00 | 0 | 403,600,000 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 403,600,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 403,600,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.75000 | 103.47218 | 9.75000 | 103.44497 | | | 0.00 | 0 | 1,800,000 |
| Total FRX27 SPOT | | | | | | | | | 0.00 | 0 | 1,800,000 |
| Total For FRX27 | | | | | | | | | 0.00 | 0 | 1,800,000 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.12500 | 99.14074 | 10.12500 | 99.11413 | | | 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 | | | 10.27000 | 95.63190 | 10.27000 | 95.60588 | | 410,800,000,000.00 | 40,000,000 | 0 | |
| Total FRX31 SPOT | | | | | | | | 410,800,000,000.00 | 40,000,000 | 0 | |
| Total For FRX31 | | | | | | | | 410,800,000,000.00 | 40,000,000 | 0 | |
| FRX32 On 31/03/2032 Spot Bond | | | 10.29000 | 101.82411 | 10.29000 | 101.85374 | | | 0.00 | 0 | 0 |
| Total FRX32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX32 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRX45 On 14/04/2045 Spot Bond | | | 11.03500 | 77.74782 | 11.03500 | 77.72500 | | | 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 | | | | | 0.00000 | 100.43556 | | | 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 | | | | | 0.00000 | 100.58845 | | | 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 | | | | | 0.00000 | 100.37242 | | | 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 | | | | | 0.00000 | 100.42478 | | | 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 | | | | | 0.00000 | 100.96642 | | | 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 | | | | | 0.00000 | 101.17341 | | | 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 | | | | | 0.00000 | 101.08071 | | | 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 | | | | | 0.00000 | 101.11118 | | | 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 | | | | | 0.00000 | 101.24515 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3A3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A3U | | | | | | | | | 0.00 | 0 | 0 |
| FS3A4L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3A4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A4U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS3A5 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.03438 | | | 0.00 | 0 | 0 |
| Total FS3A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 101.06852 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS5A1L On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A2L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A2U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 99.73548 | | | 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 | | | | | 0.00000 | 101.06119 | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.97333 | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.98442 | | | | 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 | | | | | 0.00000 | 101.05646 | | | | 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 | | | | | 0.00000 | 101.14503 | | | | 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 | | | | | 0.00000 | 101.20034 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | | 0.00 | 0 | 0 |
| GPT42 On 06/12/2017 Spot Bond | | | | | 0.00000 | 100.59430 | | | | 0.00 | 0 | 0 |
| Total GPT42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT42 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB05 On 10/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB06U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB20 On 17/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 101.73928 | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | | 0.00000 | 101.78591 | | | 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 | | | | | 0.00000 | 101.88403 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | | 0.00000 | 100.72391 | | | 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 | | | | | 0.00000 | 101.12316 | | | 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 | | | | | 0.00000 | 100.76726 | | | 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 | | | | | 0.00000 | 100.31807 | | | 0.00 | 0 | 0 |
| Total GRT09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT09 | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | | 0.00000 | 101.24460 | | | 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 | | | | | 0.00000 | 101.24632 | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| GRT12 On 24/06/2020 Spot Bond | | | | | 0.00000 | 100.51754 | | | | 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 | | | | | 0.00000 | 99.75660 | | | | 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 | | | | | 0.00000 | 100.51137 | | | | 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 | | | | | 0.00000 | 99.86894 | | | | 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 | | | | | 0.00000 | 102.00863 | | | | 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 | | | 9.48000 | 107.78774 | 9.48000 | 107.76048 | | | | 0.00 | 0 | 2,200,000 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 2,200,000 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.52570 | | | | 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 | | | | | 0.00000 | 100.88557 | | | | 0.00 | 0 | 500,000,000 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 100.04574 | | | | 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 | | | 10.15000 | 98.34581 | 10.15000 | 98.32348 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 424,900,000 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 424,900,000 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 424,900,000 |
| HC1M1 On 31/10/2017 Spot Bond | | | | | 0.00000 | 119.56644 | | | | 0.00 | 0 | 0 |
| Total HC1M1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|-----------------------|---------------|
| HC1M2 On 31/10/2017 Spot Bond | | | | | 0.00000 | 114.72603 | | | 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 | | | | | 0.00000 | 103.98774 | | | 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 | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HC2T1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T1 | | | | | | | | | 0.00 | 0 | 0 |
| HC2T2 On 05/10/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 500,000,000,000,000.00 | 105,000,000,000 | 35,000,000,000 | |
| Total HC2T2 SPOT | | | | | | | | 10,000,000,000,000.00 | 105,000,000,000 | 35,000,000,000 | |
| Total For HC2T2 | | | | | | | | 10,000,000,000,000.00 | 105,000,000,000 | 35,000,000,000 | |
| HC4T1 On 15/12/2017 Spot Bond | | | | | 0.00000 | 100.46530 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | | 0.00000 | 101.50900 | | | 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 | | | | | 0.00000 | 101.24887 | | | 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 | | | | | 0.00000 | 99.86434 | | | 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 | | | | | 0.00000 | 99.86249 | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 99.86079 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 112.01500 | 10.00000 | 111.98600 | | | | 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 | | | | | 0.00000 | 101.23298 | | | | 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 | | | | | 0.00000 | 99.71210 | | | | 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 | | | | | 0.00000 | 99.72226 | | | | 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 | | | | | 0.00000 | 101.12768 | | | | 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 | | | 8.29000 | 105.35538 | 8.29000 | 105.33212 | | | | 0.00 | 0 | 3,190,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 3,190,000,000 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 3,190,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 20.48496 | 100.00000 | 20.43986 | | | | 0.00 | 0 | 0 |
| Total HWAY20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2023 Spot Bond | | | 3.01000 | 289.39436 | 3.01000 | 289.34353 | | | | 0.00 | 0 | 0 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|-----------------------|----------------------|
| HWAY2 On 07/12/2024 Spot Bond | | | 2.72000 | 2.72000 | 2.72000 | 299.52865 | | | 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 | | | 3.11000 | 89.76180 | 3.11000 | 99.90177 | | | 0.00 | 0 | 430,000,000 |
| Total HWAY33 SPOT | | | | | | | | | 0.00 | 0 | 430,000,000 |
| Total For HWAY33 | | | | | | | | | 0.00 | 0 | 430,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 10.61500 | 91.05559 | 10.61500 | 91.02999 | | | 0.00 | 0 | 2,921,400,000 |
| Total HWAY34 SPOT | | | | | | | | | 0.00 | 0 | 2,921,400,000 |
| Total For HWAY34 | | | | | | | | | 0.00 | 0 | 2,921,400,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 10.72177 | 100.00000 | 10.69816 | | | 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 | | | 10.63500 | 90.68875 | 10.63500 | 90.66321 | | | 0.00 | 0 | 2,100,000 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 2,100,000 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 2,100,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 10.72171 | 100.00000 | 10.69810 | | | 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 | | | | | 0.00000 | 99.75786 | | | 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 | | | | | 0.00000 | 100.51608 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 112.01500 | 10.00000 | 111.98600 | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 2.39000 | 129.64501 | 2.40000 | 129.53720 | | 482,568,724,000,000.00 | 201,911,600,000 | 88,834,408,000 | |
| Total I2025 SPOT | | | | | | | | 482,568,724,000,000.00 | 201,911,600,000 | 88,834,408,000 | |
| Total For I2025 | | | | | | | | 482,568,724,000,000.00 | 201,911,600,000 | 88,834,408,000 | |
| I2029 On 31/03/2029 Spot Bond | | | 2.56000 | 98.90595 | 2.56000 | 98.88974 | | 39,131,648,000,000.00 | 15,285,800,000 | 70,155,430,600 | |
| Total I2029 SPOT | | | | | | | | 39,131,648,000,000.00 | 15,285,800,000 | 70,155,430,600 | |
| Total For I2029 | | | | | | | | 39,131,648,000,000.00 | 15,285,800,000 | 70,155,430,600 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|-----------------------|------------------------|
| I2033 On 28/02/2033 Spot Bond | | | 2.48000 | 104.55420 | 2.48000 | 104.53725 | | | 9,233,784,000,000.00 | 3,723,300,000 | 24,416,200,000 |
| Total I2033 SPOT | | | | | | | | | 9,233,784,000,000.00 | 3,723,300,000 | 24,416,200,000 |
| Total For I2033 | | | | | | | | | 9,233,784,000,000.00 | 3,723,300,000 | 24,416,200,000 |
| I2038 On 31/01/2038 Spot Bond | | | 2.49000 | 128.10749 | 2.50000 | 127.88133 | | | 143,264,678,844,000.00 | 57,536,015,600 | 169,996,958,800 |
| Total I2038 SPOT | | | | | | | | | 143,264,678,844,000.00 | 57,536,015,600 | 169,996,958,800 |
| Total For I2038 | | | | | | | | | 143,264,678,844,000.00 | 57,536,015,600 | 169,996,958,800 |
| I2046 On 31/03/2046 Spot Bond | | | 2.56000 | 123.53489 | 2.56000 | 123.51464 | | | 36,318,976,000,000.00 | 14,187,100,000 | 100,742,916,700 |
| Total I2046 SPOT | | | | | | | | | 36,318,976,000,000.00 | 14,187,100,000 | 100,742,916,700 |
| Total For I2046 | | | | | | | | | 36,318,976,000,000.00 | 14,187,100,000 | 100,742,916,700 |
| I2050 On 31/12/2050 Spot Bond | | | 2.55000 | 131.89626 | 2.55000 | 131.87478 | | | 253,419,572,536,200.00 | 99,380,224,524 | 93,550,987,078 |
| Total I2050 SPOT | | | | | | | | | 253,419,572,536,200.00 | 99,380,224,524 | 93,550,987,078 |
| Total For I2050 | | | | | | | | | 253,419,572,536,200.00 | 99,380,224,524 | 93,550,987,078 |
| IB105U On 20/10/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB105U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB105U | | | | | | | | | 0.00 | 0 | 0 |
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB107U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB107U | | | | | | | | | 0.00 | 0 | 0 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 100.99115 | | | 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 | | | 8.95500 | 8.95500 | 8.95500 | 103.73201 | | | 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 | | | | | 0.00000 | 101.01393 | | | 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 | | | | | 0.00000 | 100.71801 | | | 0.00 | 0 | 0 |
| Total IBL103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL103 | | | | | | | | | 0.00 | 0 | 0 |
| IBL104 On 17/07/2018 Spot Bond | | | 8.70500 | 8.70500 | 8.70500 | 101.88973 | | | 0.00 | 0 | 0 |
| Total IBL104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| IBL106 On 06/08/2020 Spot Bond | | | 8.28000 | 8.28000 | 8.28000 | 101.34519 | | | 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 | | | 6.01000 | 6.01000 | 6.01000 | 102.28348 | | | 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 | | | 2.89000 | 2.89000 | 2.89000 | 146.83569 | | | 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 | | | 6.13000 | 101.35263 | 6.13000 | 101.33611 | | | 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 | 112.01500 | 10.00000 | 111.98600 | | | 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 | | | 8.41500 | 8.41500 | 8.41500 | 101.82855 | | | 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 | | | 8.94000 | 8.94000 | 8.94000 | 98.18225 | | | 0.00 | 0 | 1,000,000 |
| Total IBL46 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000 |
| Total For IBL46 | | | | | | | | | 0.00 | 0 | 1,000,000 |
| IBL49 On 02/04/2018 Spot Bond | | | 6.32000 | 100.56791 | 6.32000 | 100.55103 | | | 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 | 100.08495 | 7.34000 | 100.06553 | | | 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 | | | 8.93000 | 102.00082 | 8.93000 | 101.97661 | | 535,800,000,000.00 | | 60,000,000 | 20,000,000 |
| Total IBL50 SPOT | | | | | | | | 535,800,000,000.00 | | 60,000,000 | 20,000,000 |
| Total For IBL50 | | | | | | | | 535,800,000,000.00 | | 60,000,000 | 20,000,000 |
| IBL53 On 31/07/2018 Spot Bond | | | | | 0.00000 | 101.50337 | | | 0.00 | 0 | 0 |
| Total IBL53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL53 | | | | | | | | | 0.00 | 0 | 0 |
| IBL55 On 31/07/2018 Spot Bond | | | 8.19500 | 101.39178 | 8.19500 | 101.36966 | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|---------------|
| IBL56 On 31/01/2019 Spot Bond | | | | | 0.00000 | 101.63804 | | | 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 | | | 8.15500 | 102.56961 | 8.15500 | 102.54733 | | | 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 | | | 9.64000 | 104.24508 | 9.64000 | 104.21842 | | | 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 | | | | | 0.00000 | 99.87028 | | | 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 | | | | | 0.00000 | 101.34529 | | | 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 | | | | | 0.00000 | 101.53922 | | | 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 | | | | | 0.00000 | 100.84189 | | | 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 | | | 3.62000 | 142.62113 | 3.62000 | 142.59382 | | 223,173,000,000.00 | 61,650,000 | 20,550,000 | |
| Total IBL67 SPOT | | | | | | | | 223,173,000,000.00 | 61,650,000 | 20,550,000 | |
| Total For IBL67 | | | | | | | | 223,173,000,000.00 | 61,650,000 | 20,550,000 | |
| IBL68 On 29/06/2018 Spot Bond | | | | | 0.00000 | 100.20920 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 101.14609 | | | 0.00 | 0 | 0 |
| Total IBL73 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL73 | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 101.09302 | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IBL76 On 25/11/2018 Spot Bond | | | | | 0.00000 | 101.31408 | | | | 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 | | | | | 0.00000 | 100.99549 | | | | 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 | | | 9.69000 | 105.00089 | 9.69000 | 104.97390 | | | | 0.00 | 0 | 700,000 |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | 700,000 |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | 700,000 |
| IBL79 On 27/01/2019 Spot Bond | | | 7.98500 | 104.36096 | 7.98500 | 104.33876 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 101.59088 | | | | 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 | | | | | 0.00000 | 100.30898 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 101.62321 | | | | 0.00 | 0 | 1,681,000,000 |
| Total IBL85 SPOT | | | | | | | | | | 0.00 | 0 | 1,681,000,000 |
| Total For IBL85 | | | | | | | | | | 0.00 | 0 | 1,681,000,000 |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.51276 | | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL87 On 20/05/2019 Spot Bond | | | 8.28500 | 105.84631 | 8.28500 | 105.82296 | | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL88 On 20/05/2021 Spot Bond | | | 8.98500 | 107.92825 | 8.98500 | 107.90248 | | | 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 | 18.77187 | 100.00000 | 18.73055 | | | 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 | | | | | 0.00000 | 100.97896 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 100.74435 | | | 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 | | | | | 0.00000 | 99.84216 | | | 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 | | | | | 0.00000 | 101.21897 | | | 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 | | | | | 0.00000 | 100.89541 | | | 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 | | | | | 0.00000 | 101.36812 | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | | 0.00000 | 100.32809 | | | 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 | | | | | 0.00000 | 100.04393 | | | 0.00 | 0 | 0 |
| Total IBL97 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL97 | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 100.04604 | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IBL99 On 21/10/2019 Spot Bond | | | 8.15500 | 105.68406 | 8.15500 | 105.66098 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 101.70024 | | | | 0.00 | 0 | 0 |
| Total IDCG02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 9.30500 | 101.29000 | 9.30500 | 101.26483 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG04 On 24/11/2017 Spot Bond | | | | | 0.00000 | 100.96739 | | | | 0.00 | 0 | 0 |
| Total IDCG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.90548 | | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 10.45000 | 99.03168 | 10.45000 | 99.00428 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.24443 | | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.48000 | 103.09894 | 11.48000 | 103.04394 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | | 0.00000 | 100.72974 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.74010 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.55000 | 105.04484 | 10.55000 | 105.01533 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDCP04 On 19/10/2017 Spot Bond | | | 5.00000 | 102.31779 | 5.00000 | 102.30380 | | | 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 | 100.25313 | 4.00000 | 100.24233 | | | 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 | 4.00000 | 4.00000 | 101.86763 | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1L On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | 8.85000 | 102.10974 | 8.85000 | 102.08559 | | | 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 | | | 7.69500 | 103.05904 | 7.69500 | 103.03779 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN345U | | | | | | | | | | 0.00 | 0 | 0 |
| IN346U On 15/04/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN346U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN346U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 100.34532 | | | 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 | | | | | 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 | 112.01500 | 10.00000 | 111.98600 | | | 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 | | | | | 0.00000 | 100.33822 | | | 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 | | | | | 0.00000 | 102.38228 | | | 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 | | | | | 0.00000 | 99.72136 | | | 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 | | | | | 0.00000 | 100.34541 | | | 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 | | | | | 0.00000 | 100.84938 | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.67206 | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 103.51539 | | | 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 | | | | | 0.00000 | 101.73192 | | | 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 | | | 11.34500 | 105.78571 | 11.34500 | 105.75400 | | | 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 | 112.01500 | 10.00000 | 111.98600 | | | 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 | | | | | 0.00000 | 100.01301 | | | 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 | | | | | 0.00000 | 100.41443 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total IPF09 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For IPF09 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| IPF11 On 15/10/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 101.95508 | | | 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 | | | | | 0.00000 | 100.76015 | | | 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 | | | | | 0.00000 | 100.41177 | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.42321 | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.43007 | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 100.31056 | | | | 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 | | | | | 0.00000 | 100.31406 | | | | 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 | | | | | 0.00000 | 100.31755 | | | | 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 | | | | | 0.00000 | 100.41093 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.42559 | | | | 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 | | | | | 0.00000 | 100.52527 | | | | 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 | | | | | 0.00000 | 101.46630 | | | | 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 | | | 9.19500 | 104.04865 | 9.19500 | 104.02324 | | | | 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 | | | | | 0.00000 | 101.06506 | | | | 0.00 | 0 | 0 |
| Total IPL11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL11 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL7 On 05/04/2018 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | 0 |
| Total IPL7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL7/JIB On 05/04/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 100.28196 | | | | 0.00 | 200,000,000 | 320,000,000 |
| Total IPL8 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 320,000,000 |
| Total For IPL8 | | | | | | | | | | 0.00 | 200,000,000 | 320,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 101.02879 | | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.49850 | 2.75000 | 100.49105 | | | | 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 | | | 5.73000 | 137.79128 | 5.73000 | 137.75694 | | | | 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 | | | | | 0.00000 | 99.64136 | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For IV025 | | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| IV026 On 27/09/2019 Spot Bond | | | | | 0.00000 | 99.12572 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total IV026 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For IV026 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| IV030 On 31/01/2025 Spot Bond | | | 4.40000 | 4.40000 | 4.40000 | 113.34241 | | | | 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 | | | 4.40000 | 4.40000 | 4.40000 | 113.34241 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2020 Spot Bond | | | | | 0.00000 | 100.67276 | | | | 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 | | | | | 0.00000 | 102.63055 | | | | 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 | | | | | 0.00000 | 102.41187 | | | | 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 | | | 11.24500 | 105.20250 | 11.24500 | 105.17123 | | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|--------------------|
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 102.16332 | | | 0.00 | 160,000,000 | 110,000,000 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 160,000,000 | 110,000,000 |
| Total For IV035 | | | | | | | | | 0.00 | 160,000,000 | 110,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 102.27761 | | | 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 | | | | | 0.00000 | 100.27837 | | | 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 | | | 5.07000 | 5.07000 | 5.07000 | 134.58299 | | | 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 | | | | | 0.00000 | 100.18517 | | | 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 | | | 11.59500 | 101.39448 | 11.59500 | 101.36292 | | | 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 | | | | | 0.00000 | 101.50139 | | | 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 | | | 11.48500 | 11.48500 | 11.48500 | 107.88410 | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 102.04163 | | | 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 | | | 5.07000 | 134.61395 | 5.07000 | 134.58299 | | 1,318,200,000,000.00 | 260,000,000 | 130,000,000 | |
| Total IV045 SPOT | | | | | | | | 1,318,200,000,000.00 | 260,000,000 | 130,000,000 | |
| Total For IV045 | | | | | | | | 1,318,200,000,000.00 | 260,000,000 | 130,000,000 | |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 100.41871 | | | 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 | | | 8.68500 | 108.65803 | 8.68500 | 108.63293 | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IV09 On 30/04/2018 Spot Bond | | | | | 0.00000 | 102.37965 | | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | 4.48000 | 153.86437 | 4.48000 | 153.83120 | | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA694 On 12/10/2017 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 99.79903 | | | | 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 | | | 7.35000 | 7.35000 | 7.35000 | 99.65884 | | | | 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 | | | 7.45000 | 7.45000 | 7.45000 | 99.51252 | | | | 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 | | | 7.45000 | 7.45000 | 7.45000 | 99.37124 | | | | 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 | | | 7.45000 | 7.45000 | 7.45000 | 99.23035 | | | | 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 | | | 7.45000 | 7.45000 | 7.45000 | 99.08987 | | | | 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 | | | 7.50000 | 7.50000 | 7.50000 | 98.80219 | | | | 0.00 | 0 | 0 |
| Total IVA701 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA701 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVA702 On 07/12/2017 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 98.66198 | | | | 0.00 | 0 | 0 |
| Total IVA702 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA702 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA703 On 12/12/2017 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 98.56207 | | | | 0.00 | 0 | 0 |
| Total IVA703 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA703 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA707 On 09/01/2018 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 97.99329 | | | | 0.00 | 0 | 0 |
| Total IVA707 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA707 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 112.01500 | 10.00000 | 111.98600 | | | | 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 | | | | | 0.00000 | 100.04542 | | | | 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 | | | | | 0.00000 | 100.01325 | | | | 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 | | | | | 0.00000 | 100.01491 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | | 0.00000 | 96.19409 | | | | 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 | | | 8.75500 | 102.90867 | 8.75500 | 102.88471 | | | | 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 | 32.59661 | 100.00000 | 32.52486 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 9.11500 | 102.59571 | 9.11500 | 102.57086 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC046 On 24/10/2017 Spot Bond | | | | | 0.00000 | 101.73349 | | | | 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 | | | | | 0.00000 | 101.52998 | | | | 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 | | | | | 0.00000 | 101.12331 | | | | 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 | | | | | 0.00000 | 100.77278 | | | | 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 | | | | | 0.00000 | 101.56621 | | | | 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 | | | | | 0.00000 | 101.38179 | | | | 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 | | | | | 0.00000 | 100.22374 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | | 0.00000 | 101.62919 | | | | 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 | | | | | 0.00000 | 100.08730 | | | | 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 | | | | | 0.00000 | 101.53825 | | | | 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 | | | | | 0.00000 | 100.63944 | | | | 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 | | | | | 0.00000 | 100.61142 | | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC067 On 04/11/2017 Spot Bond | | | | | 0.00000 | 101.54969 | | | | 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 | | | | | 0.00000 | 102.80426 | | | | 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 | | | | | 0.00000 | 101.94562 | | | | 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 | | | | | 0.00000 | 101.64280 | | | | 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 | | | | | 0.00000 | 99.73922 | | | | 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 | | | | | 0.00000 | 99.90093 | | | | 0.00 | 0 | 0 |
| Total IVC087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC087 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC088 On 12/04/2018 Spot Bond | | | | | 0.00000 | 99.85078 | | | | 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 | | | | | 0.00000 | 101.53880 | | | | 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 | | | | | 0.00000 | 101.55866 | | | | 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 | | | | | 0.00000 | 101.08196 | | | | 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 | | | | | 0.00000 | 101.03648 | | | | 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 | | | 9.96500 | 106.36235 | 9.96500 | 106.33409 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.15408 | | | | 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 | | | 8.15500 | 103.30800 | 8.15500 | 103.28543 | | | | 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 | | | | | 0.00000 | 101.67666 | | | | 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 | | | | | 0.00000 | 101.80861 | | | | 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 | | | | | 0.00000 | 100.15649 | | | | 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 | | | | | 0.00000 | 100.69097 | | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.56157 | | | | 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 | | | | | 0.00000 | 100.15488 | | | | 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 | | | | | 0.00000 | 101.75504 | | | | 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 | | | | | 0.00000 | 101.19672 | | | | 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 | | | 9.61500 | 104.16045 | 9.61500 | 104.13387 | | | | 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 | | | | | 0.00000 | 101.07477 | | | | 0.00 | 0 | 0 |
| Total IVC111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC111 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC112 On 24/05/2018 Spot Bond | | | | | 0.00000 | 100.99698 | | | | 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 | | | | | 0.00000 | 100.94540 | | | | 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 | | | | | 0.00000 | 100.55062 | | | | 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 | | | | | 0.00000 | 101.31955 | | | | 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 | | | | | 0.00000 | 101.10497 | | | | 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 | | | | | 0.00000 | 100.01729 | | | | 0.00 | 0 | 0 |
| Total IVC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC120 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC121 On 22/09/2018 Spot Bond | | | | | 0.00000 | 100.31389 | | | | 0.00 | 0 | 0 |
| Total IVC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC121 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC73U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC73U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------------|
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | 0.00 | 0 | 0 |
| IVF36U On 22/03/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IVF36U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF36U | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2019 Spot Bond | | | | | 0.00000 | 101.88040 | | | 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 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | | 0.00000 | 100.56396 | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | | 0.00000 | 100.73885 | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | 0.00 | 0 | 0 |
| KAP005 On 29/06/2018 Spot Bond | | | | | 0.00000 | 100.14455 | | | 0.00 | 0 | 0 |
| Total KAP005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP005 | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.15327 | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 26/10/2021 Spot Bond | | | 9.51500 | 106.89652 | 9.51500 | 106.86938 | | | 0.00 | 0 | 2,400,000 |
| Total KAP007 SPOT | | | | | | | | | 0.00 | 0 | 2,400,000 |
| Total For KAP007 | | | | | | | | | 0.00 | 0 | 2,400,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| KAP008 On 28/11/2019 Spot Bond | | | | | 0.00000 | 101.44606 | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 101.05363 | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | 0.00 | 0 | 0 |
| KAP010 On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.50078 | | | 0.00 | 0 | 0 |
| Total KAP010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP010 | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 01/11/2017 Spot Bond | | | | | 0.00000 | 101.86122 | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | | 0.00000 | 101.77866 | | | 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 | | | | | 0.00000 | 99.83223 | | | 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 | | | 9.00000 | 128.49707 | 9.00000 | 128.46634 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | | 0.00000 | 100.42951 | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | | 0.00000 | 101.63803 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/JIBAR On 30/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | 9.51000 | 103.61044 | 9.51000 | 103.58428 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|----------------------|
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 103.40127 | 9.62000 | 103.37487 | | | | 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 | 101.08803 | 9.71000 | 101.06198 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 99.81686 | | | | 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 | | | | | 0.00000 | 100.91076 | | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.32105 | | | | 0.00 | 0 | 0 |
| Total LBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 102.63785 | | | | 0.00 | 0 | 0 |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK19 On 23/03/2018 Spot Bond | | | | | 0.00000 | 100.20949 | | | | 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 | | | 9.74000 | 105.01111 | 9.74000 | 104.98383 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LBK21 On 04/09/2018 Spot Bond | | | | | 0.00000 | 100.71612 | | | | 0.00 | 10,000,000,000 | 5,000,000,000 |
| Total LBK21 SPOT | | | | | | | | | | 0.00 | 10,000,000,000 | 5,000,000,000 |
| Total For LBK21 | | | | | | | | | | 0.00 | 10,000,000,000 | 5,000,000,000 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.74955 | | | | 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 | | | | | 0.00000 | 100.80765 | | | | 0.00 | 0 | 1,400,000 |
| Total LBK23 SPOT | | | | | | | | | | 0.00 | 0 | 1,400,000 |
| Total For LBK23 | | | | | | | | | | 0.00 | 0 | 1,400,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|--------------------|----------------------|
| LGL03 On 03/04/2018 Spot Bond | | | 7.56500 | 100.10610 | 7.56500 | 100.08610 | | | 2,269,500,000,000.00 | 300,000,000 | 0 |
| Total LGL03 SPOT | | | | | | | | | 2,269,500,000,000.00 | 300,000,000 | 0 |
| Total For LGL03 | | | | | | | | | 2,269,500,000,000.00 | 300,000,000 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 9.21000 | 101.18808 | 9.21000 | 101.16333 | | | 251,433,000,000.00 | 27,300,000 | 590,100,000 |
| Total LGL04 SPOT | | | | | | | | | 251,433,000,000.00 | 27,300,000 | 590,100,000 |
| Total For LGL04 | | | | | | | | | 251,433,000,000.00 | 27,300,000 | 590,100,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.99888 | | | 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 | | | 9.79000 | 101.64442 | 9.79000 | 101.61774 | | | 0.00 | 0 | 2,501,600,000 |
| Total LGL06 SPOT | | | | | | | | | 0.00 | 0 | 2,501,600,000 |
| Total For LGL06 | | | | | | | | | 0.00 | 0 | 2,501,600,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 100.93959 | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL07 | | | | | | | | | 0.00 | 0 | 0 |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.61056 | | | 0.00 | 0 | 0 |
| Total LGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL08 | | | | | | | | | 0.00 | 0 | 0 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 101.00651 | | | 0.00 | 0 | 0 |
| Total LGL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL09 | | | | | | | | | 0.00 | 0 | 0 |
| LHC01U On 12/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC01U | | | | | | | | | 0.00 | 0 | 0 |
| LHC02U On 12/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 12,700,000,000,000.00 | 127,000,000 | 127,000,000 |
| Total LHC02U SPOT | | | | | | | | | 12,700,000,000,000.00 | 127,000,000 | 127,000,000 |
| Total For LHC02U | | | | | | | | | 12,700,000,000,000.00 | 127,000,000 | 127,000,000 |
| LHL17 On 14/11/2018 Spot Bond | | | | | 0.00000 | 101.80065 | | | 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 | | | 12.48500 | 106.05291 | 12.48500 | 106.01801 | | | 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 | | | 13.51000 | 107.00256 | 13.51000 | 106.96455 | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.87089 | | | 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 | | | | | 0.00000 | 105.16660 | | | 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 | | | | | 0.00000 | 101.08846 | | | 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 | | | | | 0.00000 | 101.75361 | | | 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 | | | | | 0.00000 | 101.22693 | | | 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 | | | | | 0.00000 | 101.24660 | | | 0.00 | 0 | 0 |
| Total MAQ090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ090 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 11/12/2017 Spot Bond | | | | | 0.00000 | 100.54340 | | | 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 | | | | | 0.00000 | 101.44557 | | | 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 | | | | | 0.00000 | 0.00000 | | | 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 | | | | | 0.00000 | 104.59990 | | | 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 | | | | | 0.00000 | 104.79180 | | | 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 | | | | | 0.00000 | 100.71653 | | | 0.00 | 0 | 0 |
| Total MAQ0A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A5 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|---------------|
| MAQ0J On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.72105 | | | | 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 | | | | | 0.00000 | 100.68364 | | | | 0.00 | 0 | 0 |
| Total MAQ0J2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 10/11/2017 Spot Bond | | | | | 0.00000 | 99.27697 | | | | 0.00 | 0 | 0 |
| Total MAQ105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ105 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 11/12/2017 Spot Bond | | | | | 0.00000 | 98.65774 | | | | 0.00 | 0 | 0 |
| Total MAQ106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ106 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 16/10/2017 Spot Bond | | | | | 0.00000 | 99.78136 | | | | 0.00 | 0 | 0 |
| Total MAQ107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ107 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 27/10/2017 Spot Bond | | | | | 0.00000 | 99.55649 | | | | 0.00 | 0 | 0 |
| Total MAQ108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ108 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 07/11/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 805,000,000,000,000.00 | 58,050,000,000 | 20,000,000,000 | |
| Total MAQ109 SPOT | | | | | | | | | 15,000,000,000,000.00 | 58,050,000,000 | 20,000,000,000 | |
| Total For MAQ109 | | | | | | | | | 15,000,000,000,000.00 | 58,050,000,000 | 20,000,000,000 | |
| MBF04 On 13/04/2018 Spot Bond | | | | | 0.00000 | 100.20522 | | | | 0.00 | 0 | 0 |
| Total MBF045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 17/08/2018 Spot Bond | | | | | 0.00000 | 101.42848 | | | | 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 | | | | | 0.00000 | 101.08191 | | | | 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 | | | | | 0.00000 | 101.04701 | | | | 0.00 | 0 | 0 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.43474 | | | | 0.00 | 0 | 0 |
| Total MBF051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| MBF05 On 16/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF051/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 28/09/2019 Spot Bond | | | | | 0.00000 | 100.61784 | | | 0.00 | 0 | 600,000,000 |
| Total MBF053 SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For MBF053 | | | | | | | | | 0.00 | 0 | 600,000,000 |
| MBF05: On 27/03/2018 Spot Bond | | | | | 0.00000 | 100.17458 | | | 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 | | | | | 0.00000 | 100.38349 | | | 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 | | | | | 0.00000 | 100.83615 | | | 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 | | | | | 0.00000 | 100.87621 | | | 0.00 | 0 | 525,000,000 |
| Total MBF057 SPOT | | | | | | | | | 0.00 | 0 | 525,000,000 |
| Total For MBF057 | | | | | | | | | 0.00 | 0 | 525,000,000 |
| MBLSA On 30/10/2017 Spot Bond | | | 2.30000 | 2.30000 | 2.30000 | 99.45785 | | | 0.00 | 0 | 0 |
| Total MBLSA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA2 | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 11/12/2017 Spot Bond | | | | | 0.00000 | 98.69480 | | | 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 | | | | | 0.00000 | 100.55235 | | | 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 | | | | | 0.00000 | 99.87203 | | | 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 | | | | | 0.00000 | 100.87859 | | | 0.00 | 0 | 0 |
| Total MBP037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP037 | | | | | | | | | 0.00 | 0 | 0 |
| MBP30 On 24/10/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBP30U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP30U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| MBP31 On 24/10/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 101.51223 | | | 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 | | | 8.38500 | 100.67243 | 8.38500 | 105.15620 | | | 0.00 | 0 | 400,000 |
| Total MBSA01 SPOT | | | | | | | | | 0.00 | 0 | 400,000 |
| Total For MBSA01 | | | | | | | | | 0.00 | 0 | 400,000 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.00000 | 101.21895 | 8.00000 | 105.70412 | | | 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 | | | 8.43500 | 100.44518 | 8.43500 | 100.42252 | | | 0.00 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 99.77900 | 8.91000 | 99.75525 | | | 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 | | | | | 0.00000 | 102.31647 | | | 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 | | | | | 0.00000 | 102.40073 | | | 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 | | | 8.40500 | 103.42202 | 8.40500 | 103.39889 | | | 0.00 | 0 | 0 |
| Total MEFSB4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.37000 | 104.70190 | 9.37000 | 104.67586 | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | | 0.00000 | 100.34216 | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| MFS1B On 20/09/2019 Spot Bond | | | 9.31000 | 9.31000 | 9.31000 | 102.08387 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | 0.00 | 0 | 0 |
| MMF10 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.50913 | | | 0.00 | 0 | 0 |
| Total MMF101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF101 | | | | | | | | | 0.00 | 0 | 0 |
| MMF20 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.54934 | | | 0.00 | 0 | 0 |
| Total MMF201 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF201 | | | | | | | | | 0.00 | 0 | 0 |
| MMF30 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.69626 | | | 0.00 | 0 | 0 |
| Total MMF301 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF301 | | | | | | | | | 0.00 | 0 | 0 |
| MMF40 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.69626 | | | 0.00 | 0 | 0 |
| Total MMF401 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF401 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2019 Spot Bond | | | | | 0.00000 | 99.92471 | | | 0.00 | 0 | 0 |
| Total MMIG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG01 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2021 Spot Bond | | | 9.54500 | 9.54500 | 9.54500 | 101.98871 | | | 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 | | | | | 0.00000 | 101.00598 | | | 0.00 | 60,000,000 | 30,000,000 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For MMIG03 | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| MMIG0 On 12/08/2025 Spot Bond | | | 11.40000 | 11.40000 | 11.40000 | 101.11586 | | 228,000,000,000.00 | | 20,000,000 | 10,000,000 |
| Total MMIG04 SPOT | | | | | | | | 228,000,000,000.00 | | 20,000,000 | 10,000,000 |
| Total For MMIG04 | | | | | | | | 228,000,000,000.00 | | 20,000,000 | 10,000,000 |
| MMIG0 On 12/08/2022 Spot Bond | | | 10.19000 | 10.19000 | 10.19000 | 104.08182 | | 407,600,000,000.00 | | 40,000,000 | 1,071,200,000 |
| Total MMIG05 SPOT | | | | | | | | 407,600,000,000.00 | | 40,000,000 | 1,071,200,000 |
| Total For MMIG05 | | | | | | | | 407,600,000,000.00 | | 40,000,000 | 1,071,200,000 |
| MTN06 On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.42860 | | | 0.00 | 0 | 0 |
| Total MTN06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN06 | | | | | | | | | 0.00 | 0 | 0 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 99.81210 | | | 0.00 | 0 | 0 |
| Total MTN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MTN08 On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 103.26824 | | | | 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 | | | | | 0.00000 | 101.28362 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | | 0.00000 | 101.09756 | | | | 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 | 100.89771 | 100.89771 | 100.89771 | | | | 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 | | | | | 0.00000 | 100.46612 | | | | 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 | | | | | 0.00000 | 100.39620 | | | | 0.00 | 0 | 0 |
| Total N5D23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5D23 | | | | | | | | | | 0.00 | 0 | 0 |
| N5E23 On 20/06/2023 Spot Bond | | | | | 0.00000 | 109.37749 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| N5G23I On 20/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | 9.54000 | 98.03394 | 9.54000 | 98.00912 | | | 0.00 | 0 | 1,800,000 |
| Total NAM01 SPOT | | | | | | | | | 0.00 | 0 | 1,800,000 |
| Total For NAM01 | | | | | | | | | 0.00 | 0 | 1,800,000 |
| NAM02 On 29/06/2020 Spot Bond | | | 9.04500 | 103.87346 | 9.04500 | 103.84835 | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | 0.00 | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 9.54000 | 104.05945 | 9.54000 | 104.03311 | | | 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 | | | 10.40000 | 102.47959 | 10.40000 | 102.45135 | | | 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 | | | 8.47500 | 104.36234 | 8.47500 | 104.33881 | | 447,480,000,000.00 | | 52,800,000 | 17,600,000 |
| Total NBK11A SPOT | | | | | | | | 447,480,000,000.00 | | 52,800,000 | 17,600,000 |
| Total For NBK11A | | | | | | | | 447,480,000,000.00 | | 52,800,000 | 17,600,000 |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.27000 | 100.75033 | 9.27000 | 100.72511 | | 185,400,000,000.00 | | 20,000,000 | 10,000,000 |
| Total NBK12A SPOT | | | | | | | | 185,400,000,000.00 | | 20,000,000 | 10,000,000 |
| Total For NBK12A | | | | | | | | 185,400,000,000.00 | | 20,000,000 | 10,000,000 |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.38000 | 100.43141 | 9.38000 | 100.40598 | | 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 | | | 9.34000 | 102.30632 | 9.34000 | 102.28053 | | 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 | | | 8.74500 | 104.27809 | 8.74500 | 104.26443 | | 87,450,000,000.00 | | 10,000,000 | 10,000,000 |
| Total NBK14A SPOT | | | | | | | | 87,450,000,000.00 | | 10,000,000 | 10,000,000 |
| Total For NBK14A | | | | | | | | 87,450,000,000.00 | | 10,000,000 | 10,000,000 |
| NBK15/ On 11/02/2022 Spot Bond | | | 9.29500 | 99.54355 | 9.29500 | 99.51898 | | 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 | | | 9.85000 | 99.27781 | 9.85000 | 99.25187 | | 33,884,000,000,000.00 | | 3,440,000,000 | 2,160,000,000 |
| Total NBK16A SPOT | | | | | | | | 33,884,000,000,000.00 | | 3,440,000,000 | 2,160,000,000 |
| Total For NBK16A | | | | | | | | 33,884,000,000,000.00 | | 3,440,000,000 | 2,160,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|----------------------|
| NBK17/ On 22/04/2026 Spot Bond | | | 9.83500 | 105.18488 | 9.83500 | 105.15729 | | | 295,050,000,000.00 | 30,000,000 | 1,150,000,000 |
| Total NBK17A SPOT | | | | | | | | | 295,050,000,000.00 | 30,000,000 | 1,150,000,000 |
| Total For NBK17A | | | | | | | | | 295,050,000,000.00 | 30,000,000 | 1,150,000,000 |
| NBK18/ On 01/06/2020 Spot Bond | | | 8.94000 | 103.93283 | 8.94000 | 103.90799 | | | 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 | | | 9.44500 | 104.04211 | 9.44500 | 104.01588 | | | 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 | | | 9.75000 | 107.07980 | 9.75000 | 107.05195 | | | 97,500,000,000.00 | 10,000,000 | 10,000,000 |
| Total NBK20A SPOT | | | | | | | | | 97,500,000,000.00 | 10,000,000 | 10,000,000 |
| Total For NBK20A | | | | | | | | | 97,500,000,000.00 | 10,000,000 | 10,000,000 |
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 98.47663 | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | 0 |
| NBK21/ On 21/07/2027 Spot Bond | | | 11.05000 | 99.71461 | 11.05000 | 99.68547 | | | 1,547,000,000,000.00 | 140,000,000 | 690,000,000 |
| Total NBK21A SPOT | | | | | | | | | 1,547,000,000,000.00 | 140,000,000 | 690,000,000 |
| Total For NBK21A | | | | | | | | | 1,547,000,000,000.00 | 140,000,000 | 690,000,000 |
| NBK21I On 10/11/2017 Spot Bond | | | | | 0.00000 | 101.34503 | | | 0.00 | 0 | 0 |
| Total NBK21B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21B | | | | | | | | | 0.00 | 0 | 0 |
| NBK22/ On 19/11/2022 Spot Bond | | | 9.68000 | 105.35498 | 9.68000 | 105.32792 | | | 0.00 | 0 | 1,700,000 |
| Total NBK22A SPOT | | | | | | | | | 0.00 | 0 | 1,700,000 |
| Total For NBK22A | | | | | | | | | 0.00 | 0 | 1,700,000 |
| NBK22I On 12/02/2018 Spot Bond | | | | | 0.00000 | 101.28926 | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | 0.00 | 0 | 0 |
| NBK23/ On 19/11/2025 Spot Bond | | | 9.90000 | 108.35242 | 9.90000 | 108.32397 | | | 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 | | | | | 0.00000 | 101.33647 | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | 0.00 | 0 | 0 |
| NBK24/ On 19/11/2027 Spot Bond | | | 10.00000 | 110.00265 | 10.00000 | 109.97348 | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | 0.00 | 0 | 1,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.31465 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 17/02/2023 Spot Bond | | | 9.58000 | 9.58000 | 9.58000 | 105.84600 | | | | 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 | | | | | 0.00000 | 101.25495 | | | | 0.00 | 280,000,000 | 140,000,000 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 280,000,000 | 140,000,000 |
| Total For NBK25B | | | | | | | | | | 0.00 | 280,000,000 | 140,000,000 |
| NBK26I On 10/05/2023 Spot Bond | | | 100.00000 | 15.78686 | 100.00000 | 15.75211 | | | | 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 | | | | | 0.00000 | 102.55041 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For NBK26B | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| NBK27I On 10/05/2026 Spot Bond | | | 9.95000 | 111.31924 | 9.95000 | 111.28988 | | | | 0.00 | 0 | 600,000 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 600,000 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 600,000 |
| NBK27I On 01/06/2018 Spot Bond | | | | | 0.00000 | 101.11395 | | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 02/08/2023 Spot Bond | | | 9.59000 | 103.58269 | 9.59000 | 103.55634 | | | | 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 | | | | | 0.00000 | 101.08077 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 31/07/2026 Spot Bond | | | 9.90000 | 105.35792 | 9.90000 | 105.33026 | | | | 0.00 | 0 | 800,000 |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 800,000 |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | 800,000 |
| NBK29I On 18/02/2019 Spot Bond | | | | | 0.00000 | 101.52424 | | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 20/02/2024 Spot Bond | | | 9.38000 | 102.24287 | 9.38000 | 102.21741 | | | | 0.00 | 0 | 2,200,000 |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000 |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | 2,200,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------------|--------------------|
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 101.18330 | | | 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 | | | | | 0.00000 | 101.21107 | | | 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 | | | | | 0.00000 | 100.90424 | | | 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 | | | | | 0.00000 | 101.50784 | | | 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 | | | | | 0.00000 | 102.70138 | | | 0.00 | 0 | 325,000,000 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 0 | 325,000,000 |
| Total For NBK34B | | | | | | | | | 0.00 | 0 | 325,000,000 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 101.40627 | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 101.44408 | | | 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 | | | | | 0.00000 | 101.83647 | | | 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 | | | | | 0.00000 | 101.56110 | | | 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 | | | 7.99500 | 106.78466 | 7.99500 | 106.76154 | | | 79,950,000,000.00 | 10,000,000 | 11,100,000 |
| Total NBK3A SPOT | | | | | | | | | 79,950,000,000.00 | 10,000,000 | 11,100,000 |
| Total For NBK3A | | | | | | | | | 79,950,000,000.00 | 10,000,000 | 11,100,000 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 30.69471 | 100.00000 | 30.62603 | | | 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 | | | 11.17500 | 11.17500 | 11.17500 | 47.32068 | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.69186 | | | | 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 | | | | | 0.00000 | 101.13474 | | | | 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 | | | | | 0.00000 | 101.18933 | | | | 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 | | | | | 0.00000 | 101.11108 | | | | 0.00 | 180,000,000 | 370,000,000 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 180,000,000 | 370,000,000 |
| Total For NBK43B | | | | | | | | | | 0.00 | 180,000,000 | 370,000,000 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 102.04877 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | | 0.00000 | 99.91168 | | | | 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 | | | | | 0.00000 | 100.37236 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | 10.34500 | 101.91759 | 10.34500 | 101.88919 | | | | 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 | | | | | 0.00000 | 100.37035 | | | | 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 | | | 10.38000 | 100.96136 | 10.38000 | 100.93314 | | | | 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 | | | | | 0.00000 | 100.37236 | | | | 0.00 | 0 | 0 |
| Total NCLN87 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 NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.37548 | | | | 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 | | | | | 0.00000 | 100.37950 | | | | 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 | | | | | 0.00000 | 100.75211 | | | | 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 | | | | | 0.00000 | 99.91064 | | | | 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 | | | | | 0.00000 | 100.29360 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 08/10/2018 Spot Bond | | | | | 0.00000 | 99.91068 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 102.52794 | | | | 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 | | | | | 0.00000 | 101.66660 | | | | 0.00 | 0 | 0 |
| Total NED14 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 NED14 | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2019 Spot Bond | | | 8.88500 | 8.88500 | 8.88500 | 102.13563 | | | 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 | | | | | 0.00000 | 100.66815 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total NED16 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For NED16 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| NED17 On 14/10/2019 Spot Bond | | | | | 0.00000 | 102.31122 | | | 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 | | | | | 0.00000 | 102.22813 | | | 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 | | | | | 0.00000 | 101.21590 | | | 0.00 | 100,000,000 | 50,000,000 |
| Total NED19 SPOT | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For NED19 | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| NED20 On 01/07/2020 Spot Bond | | | 10.56000 | 104.63625 | 10.56000 | 104.60698 | | | 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 | | | | | 0.00000 | 103.87834 | | | 0.00 | 340,000,000 | 170,000,000 |
| Total NEDT1A SPOT | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For NEDT1A | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 101.39616 | | | 0.00 | 20,000,000 | 50,000,000 |
| Total NEDT1B SPOT | | | | | | | | | 0.00 | 20,000,000 | 50,000,000 |
| Total For NEDT1B | | | | | | | | | 0.00 | 20,000,000 | 50,000,000 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 102.48861 | | | 0.00 | 140,000,000 | 220,000,000 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 140,000,000 | 220,000,000 |
| Total For NGL01 | | | | | | | | | 0.00 | 140,000,000 | 220,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 101.41340 | | | 0.00 | 160,000,000 | 600,900,000 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 160,000,000 | 600,900,000 |
| Total For NGL02 | | | | | | | | | 0.00 | 160,000,000 | 600,900,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 101.14052 | | | 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 | | | | | 0.00000 | 100.04617 | | | 0.00 | 0 | 0 |
| Total NGLT1A 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 NGLT1A | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 112.01500 | 10.00000 | 111.98600 | | | 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 | 105.35702 | 13.50000 | 105.31962 | | | 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 | | | | | 0.00000 | 100.71435 | | | 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 | | | 3.26000 | 3.26000 | 3.26000 | 122.27447 | | | 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 | 3.45000 | 3.45000 | 3.45000 | | | 0.00 | 0 | 0 |
| Total NILB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 3.65000 | 3.65000 | 3.65000 | 119.13256 | | | 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 | | | 3.73000 | 3.73000 | 3.73000 | 164.50975 | | | 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 | | | 4.04000 | 160.02863 | 4.04000 | 159.99601 | | | 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 | | | 3.97000 | 79.27694 | 3.97000 | 101.53041 | | | 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 | | | 8.36000 | 104.28310 | 8.36000 | 104.25989 | | | 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 | | | 8.99000 | 8.99000 | 8.99000 | 104.59215 | | | 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 | | | | | 0.00000 | 100.98953 | | | 0.00 | 0 | 0 |
| Total NQ1A17 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 NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2050 Spot Bond | | | | | 0.00000 | 100.96964 | | | | 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 | | | | | 0.00000 | 101.03514 | | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2018 Spot Bond | | | | | 0.00000 | 100.99569 | | | | 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 | | | | | 0.00000 | 101.06119 | | | | 0.00 | 0 | 0 |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 101.08969 | | | | 0.00 | 0 | 0 |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2018 Spot Bond | | | | | 0.00000 | 100.99569 | | | | 0.00 | 0 | 0 |
| Total NQ1A26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A26 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 9.19000 | 9.19000 | 9.19000 | 104.60667 | | | | 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 | | | | | 0.00000 | 101.04986 | | | | 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 | | | | | 0.00000 | 101.08740 | | | | 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 | | | | | 0.00000 | 101.01955 | | | | 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 | | | 9.39000 | 9.39000 | 9.39000 | 104.62123 | | | | 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 | | | | | 0.00000 | 101.03147 | | | | 0.00 | 0 | 0 |
| Total NQ1C15 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 NQ1C15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.13860 | | | | 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 | | | | | 0.00000 | 101.06773 | | | | 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 | | | | | 0.00000 | 101.25758 | | | | 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 | | | | | 0.00000 | 101.05532 | | | | 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 | | | | | 0.00000 | 101.18574 | | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA01: On 30/11/2018 Spot Bond | | | 8.16500 | 108.65819 | 8.16500 | 108.63444 | | | | 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 | | | 9.24500 | 117.22066 | 9.24500 | 117.19187 | | | | 0.00 | 0 | 0 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/05/2023 Spot Bond | | | 3.56000 | 177.60459 | 3.56000 | 177.57080 | | | | 0.00 | 0 | 1,280,000,000 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 1,280,000,000 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 1,280,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 11.10000 | 111.50332 | 11.10000 | 111.47041 | | | | 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 | 16.27724 | 100.00000 | 16.24122 | | | | 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 | | | | | 0.00000 | 100.67412 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total NTC16 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For NTC16 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| NTC18 On 27/02/2019 Spot Bond | | | | | 0.00000 | 101.30207 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total NTC18 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 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 For NTC18 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.72781 | | | 0.00 | 140,000,000 | 70,000,000 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For NTC19 | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 102.05261 | | | 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 | | | | | 0.00000 | 100.21905 | | | 0.00 | 0 | 0 |
| Total NTC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC21 | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 27/11/2019 Spot Bond | | | | | 0.00000 | 101.49432 | | | 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 | | | 9.51000 | 102.81413 | 9.51000 | 102.78818 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | | 0.00000 | 100.51923 | | | 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 | | | 9.77500 | 9.77500 | 9.77500 | 100.39000 | | 293,250,000,000.00 | | 30,000,000 | 1,510,000,000 |
| Total OML05 SPOT | | | | | | | | 293,250,000,000.00 | | 30,000,000 | 1,510,000,000 |
| Total For OML05 | | | | | | | | 293,250,000,000.00 | | 30,000,000 | 1,510,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 10.52000 | 99.77663 | 10.52000 | 99.74837 | | | 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 | | | 11.50000 | 97.82195 | 11.50000 | 97.79174 | | 920,000,000,000.00 | | 80,000,000 | 1,068,200,000 |
| Total OML07 SPOT | | | | | | | | 920,000,000,000.00 | | 80,000,000 | 1,068,200,000 |
| Total For OML07 | | | | | | | | 920,000,000,000.00 | | 80,000,000 | 1,068,200,000 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 101.19222 | | | 0.00 | 180,000,000 | 90,000,000 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For OML08 | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 10.51000 | 102.12101 | 10.51000 | 102.09211 | | | 0.00 | 0 | 1,001,200,000 |
| Total OML09 SPOT | | | | | | | | | 0.00 | 0 | 1,001,200,000 |
| Total For OML09 | | | | | | | | | 0.00 | 0 | 1,001,200,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.50000 | 99.90547 | 11.50000 | 99.87461 | | | 0.00 | 0 | 870,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 870,000,000 |

| 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 OML10 | | | | | | | | | | 0.00 | 0 | 870,000,000 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 112.01500 | 10.00000 | 111.98600 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM34 On 07/03/2018 Spot Bond | | | | | 0.00000 | 100.57639 | | | | 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 | | | | | 0.00000 | 101.30139 | | | | 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 | | | | | 0.00000 | 101.43828 | | | | 0.00 | 0 | 0 |
| Total PMM36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM36 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM37 On 27/11/2017 Spot Bond | | | | | 0.00000 | 100.83684 | | | | 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 | | | | | 0.00000 | 100.57712 | | | | 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 | | | | | 0.00000 | 100.72868 | | | | 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 | | | | | 0.00000 | 100.66096 | | | | 0.00 | 0 | 0 |
| Total PMM40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM40 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/12/2018 Spot Bond | | | | | 0.00000 | 97.28123 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 98.74596 | | | | 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 | | | | | 0.00000 | 101.67397 | | | | 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 | | | | | 0.00000 | 101.66853 | | | | 0.00 | 0 | 0 |
| Total PRE1B1 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 PRE1B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1C On 27/01/2018 Spot Bond | | | | | 0.00000 | 101.83241 | | | 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 | | | | | 0.00000 | 101.87051 | | | 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 | | | | | 0.00000 | 101.01964 | | | 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 | | | | | 0.00000 | 101.06839 | | | 0.00 | 0 | 0 |
| Total PRE2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A2 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.11102 | | | 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 | | | | | 0.00000 | 101.19622 | | | 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 | | | | | 0.00000 | 101.20839 | | | 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 | | | | | 0.00000 | 101.22055 | | | 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 | | | 8.65500 | 114.58945 | 8.60000 | 114.93416 | | 843,591,941,248,500.00 | 5,296,775,498,700 | 1,376,083,042,400 | |
| Total R186 SPOT | | | | | | | | 13,591,941,248,500.00 | 296,775,498,700 | 376,083,042,400 | |
| Total For R186 | | | | | | | | 13,591,941,248,500.00 | 296,775,498,700 | 376,083,042,400 | |
| R197 On 07/12/2023 Spot Bond | | | 2.36000 | 299.41078 | 2.36000 | 299.36346 | | 35,205,596,888,000.00 | 14,917,625,800 | 20,212,062,100 | |
| Total R197 SPOT | | | | | | | | 15,205,596,888,000.00 | 14,917,625,800 | 20,212,062,100 | |
| Total For R197 | | | | | | | | 15,205,596,888,000.00 | 14,917,625,800 | 20,212,062,100 | |
| R202 On 07/12/2033 Spot Bond | | | 2.49500 | 240.90383 | 2.49500 | 240.86488 | | 543,707,377,307,500.00 | 217,918,788,500 | 193,966,220,200 | |
| Total R202 SPOT | | | | | | | | 13,707,377,307,500.00 | 217,918,788,500 | 193,966,220,200 | |
| Total For R202 | | | | | | | | 13,707,377,307,500.00 | 217,918,788,500 | 193,966,220,200 | |
| R2023 On 28/02/2023 Spot Bond | | | 8.01000 | 99.63661 | 7.94000 | 99.91578 | | 395,431,854,434,000.00 | 1,297,806,723,400 | 775,163,736,900 | |
| Total R2023 SPOT | | | | | | | | 15,431,854,434,000.00 | 297,806,723,400 | 775,163,736,900 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total For R2023 | | | | | | | | | 15,431,854,434,000.00 | 297,806,723,400 | 775,163,736,900 |
| R2030 On 31/01/2030 Spot Bond | | | 9.15500 | 93.00815 | 9.15500 | 92.98554 | | | 200,219,862,777,000.00 | 895,709,433,400 | 530,616,171,000 |
| Total R2030 SPOT | | | | | | | | | 10,219,862,777,000.00 | 895,709,433,400 | 530,616,171,000 |
| Total For R2030 | | | | | | | | | 10,219,862,777,000.00 | 895,709,433,400 | 530,616,171,000 |
| R2032 On 31/03/2032 Spot Bond | | | 9.38000 | 91.27970 | 9.38000 | 91.25670 | | | 089,748,043,392,000.00 | 755,836,678,400 | 446,632,467,800 |
| Total R2032 SPOT | | | | | | | | | 19,748,043,392,000.00 | 755,836,678,400 | 446,632,467,800 |
| Total For R2032 | | | | | | | | | 19,748,043,392,000.00 | 755,836,678,400 | 446,632,467,800 |
| R2035 On 28/02/2035 Spot Bond | | | 9.56000 | 95.11188 | 9.56000 | 95.08735 | | | 682,913,623,616,000.00 | 1,012,857,073,600 | 347,773,282,600 |
| Total R2035 SPOT | | | | | | | | | 12,913,623,616,000.00 | 012,857,073,600 | 347,773,282,600 |
| Total For R2035 | | | | | | | | | 12,913,623,616,000.00 | 012,857,073,600 | 347,773,282,600 |
| R2037 On 31/01/2037 Spot Bond | | | 9.67500 | 91.33718 | 9.67500 | 91.31374 | | | 604,674,268,282,500.00 | 1,302,808,709,900 | 884,716,516,000 |
| Total R2037 SPOT | | | | | | | | | 14,674,268,282,500.00 | 302,808,709,900 | 384,716,516,000 |
| Total For R2037 | | | | | | | | | 14,674,268,282,500.00 | 302,808,709,900 | 384,716,516,000 |
| R204 On 21/12/2018 Spot Bond | | | 7.08000 | 103.36911 | 6.98500 | 103.45895 | | | 612,255,854,736,000.00 | 510,205,629,200 | 261,083,124,900 |
| Total R204 SPOT | | | | | | | | | 12,255,854,736,000.00 | 510,205,629,200 | 261,083,124,900 |
| Total For R204 | | | | | | | | | 12,255,854,736,000.00 | 510,205,629,200 | 261,083,124,900 |
| R2040 On 31/01/2040 Spot Bond | | | 9.79500 | 94.45783 | 9.79500 | 94.43330 | | | 562,856,724,032,000.00 | 772,114,009,600 | 540,851,743,100 |
| Total R2040 SPOT | | | | | | | | | 12,856,724,032,000.00 | 772,114,009,600 | 540,851,743,100 |
| Total For R2040 | | | | | | | | | 12,856,724,032,000.00 | 772,114,009,600 | 540,851,743,100 |
| R2044 On 31/01/2044 Spot Bond | | | 9.80000 | 91.71843 | 9.80000 | 91.69459 | | | 585,987,532,840,000.00 | 1,182,243,625,800 | 455,853,512,900 |
| Total R2044 SPOT | | | | | | | | | 15,987,532,840,000.00 | 182,243,625,800 | 455,853,512,900 |
| Total For R2044 | | | | | | | | | 15,987,532,840,000.00 | 182,243,625,800 | 455,853,512,900 |
| R2048 On 28/02/2048 Spot Bond | | | 9.76000 | 91.07640 | 9.76000 | 91.05243 | | | 674,080,173,216,000.00 | 1,913,327,886,600 | 1,285,180,128,749 |
| Total R2048 SPOT | | | | | | | | | 14,080,173,216,000.00 | 913,327,886,600 | 285,180,128,749 |
| Total For R2048 | | | | | | | | | 14,080,173,216,000.00 | 913,327,886,600 | 285,180,128,749 |
| R207 On 15/01/2020 Spot Bond | | | 7.38500 | 101.34096 | 7.31000 | 101.47563 | | | 292,174,577,330,000.00 | 2,070,707,458,000 | 876,175,332,500 |
| Total R207 SPOT | | | | | | | | | 12,174,577,330,000.00 | 070,707,458,000 | 376,175,332,500 |
| Total For R207 | | | | | | | | | 12,174,577,330,000.00 | 070,707,458,000 | 376,175,332,500 |
| R208 On 31/03/2021 Spot Bond | | | 7.60500 | 97.53522 | 7.54500 | 97.69334 | | | 870,396,444,505,500.00 | 508,927,869,100 | 471,297,123,700 |
| Total R208 SPOT | | | | | | | | | 10,396,444,505,500.00 | 508,927,869,100 | 471,297,123,700 |
| Total For R208 | | | | | | | | | 10,396,444,505,500.00 | 508,927,869,100 | 471,297,123,700 |
| R209 On 31/03/2036 Spot Bond | | | 9.57500 | 71.53899 | 9.51500 | 71.92400 | | | 356,587,884,010,000.00 | 2,961,523,538,800 | 1,059,361,093,100 |
| Total R209 SPOT | | | | | | | | | 16,587,884,010,000.00 | 961,523,538,800 | 059,361,093,100 |
| Total For R209 | | | | | | | | | 16,587,884,010,000.00 | 961,523,538,800 | 059,361,093,100 |
| R210 On 31/03/2028 Spot Bond | | | 2.48000 | 184.27851 | 2.48000 | 184.24871 | | | 259,513,276,000,000.00 | 104,642,450,000 | 69,728,997,600 |
| Total R210 SPOT | | | | | | | | | 19,513,276,000,000.00 | 104,642,450,000 | 69,728,997,600 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|------------------------|------------------------|
| Total For R210 | | | | | | | | | 9,513,276,000,000.00 | 104,642,450,000 | 69,728,997,600 |
| R212 On 31/01/2022 Spot Bond | | | 2.31500 | 150.30367 | 2.32000 | 150.24979 | | | 564,740,962,550,500.00 | 675,914,022,700 | 206,208,387,700 |
| Total R212 SPOT | | | | | | | | | 4,740,962,550,500.00 | 675,914,022,700 | 206,208,387,700 |
| Total For R212 | | | | | | | | | 4,740,962,550,500.00 | 675,914,022,700 | 206,208,387,700 |
| R213 On 28/02/2031 Spot Bond | | | 9.29500 | 83.30049 | 9.23000 | 83.71286 | | | 252,725,672,049,000.00 | 780,282,482,200 | 352,553,566,400 |
| Total R213 SPOT | | | | | | | | | 2,725,672,049,000.00 | 780,282,482,200 | 352,553,566,400 |
| Total For R213 | | | | | | | | | 2,725,672,049,000.00 | 780,282,482,200 | 352,553,566,400 |
| R214 On 28/02/2041 Spot Bond | | | 9.68500 | 71.34448 | 9.68500 | 71.32584 | | | 169,361,867,283,000.00 | 1,566,273,811,800 | 189,748,231,500 |
| Total R214 SPOT | | | | | | | | | 9,361,867,283,000.00 | 566,273,811,800 | 189,748,231,500 |
| Total For R214 | | | | | | | | | 9,361,867,283,000.00 | 566,273,811,800 | 189,748,231,500 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.94702 | | | 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 | | | | | 0.00000 | 101.62892 | | | 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 | | | | | 0.00000 | 102.98297 | | | 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 | | | | | 0.00000 | 100.75853 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | 0.00 | 0 | 0 |
| RDF02 On 04/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 |
| RDF03 On 04/04/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | 0.00 | 0 | 0 |
| RDF04 On 04/10/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | 0.00 | 0 | 0 |
| RDF05 On 04/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF05U 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 RDF05U | | | | | | | | | 0.00 | 0 | 0 |
| RDF06I On 28/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 100.58550 | | | 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 | | | | | 0.00000 | 101.03461 | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 102.03144 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total RDFB05 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For RDFB05 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| RDFB0 On 22/03/2019 Spot Bond | | | | | 0.00000 | 101.23661 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 100.46706 | | | 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 | | | | | 0.00000 | 100.09861 | | | 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 | | | | | 0.00000 | 100.77286 | | | 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 | | | | | 0.00000 | 100.52247 | | | 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 | | | | | 0.00000 | 100.19404 | | | 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 | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDFC35 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 RDFC35 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 04/06/2018 Spot Bond | | | | | 0.00000 | 100.70162 | | | | 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 | | | | | 0.00000 | 101.56573 | | | | 0.00 | 0 | 0 |
| Total RDFC39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC39 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 23/03/2018 Spot Bond | | | | | 0.00000 | 100.28818 | | | | 0.00 | 0 | 0 |
| Total RDFC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC40 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 05/10/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 250,000,000,000,000.00 | 12,500,000,000 | 12,500,000,000 | |
| Total RDFC41 SPOT | | | | | | | | | 50,000,000,000,000.00 | 12,500,000,000 | 12,500,000,000 | |
| Total For RDFC41 | | | | | | | | | 50,000,000,000,000.00 | 12,500,000,000 | 12,500,000,000 | |
| REB01 On 21/05/2018 Spot Bond | | | | | 0.00000 | 101.17758 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 101.13564 | | | | 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 | | | | | 0.00000 | 101.08608 | | | | 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 | | | | | 0.00000 | 100.00018 | | | | 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 | | | | | 0.00000 | 100.00006 | | | | 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 | | | | | 0.00000 | 100.00009 | | | | 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 | | | | | 0.00000 | 99.99949 | | | | 0.00 | 0 | 0 |
| Total RED204 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 RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/07/2020 Spot Bond | | | | | 0.00000 | 100.24929 | | | | 0.00 | 0 | 0 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.54879 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RES01: On 02/03/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | | 0.00 | 0 | 0 |
| RES02: On 02/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | | 0.00 | 0 | 0 |
| RES03: On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04: On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 50,000,000,000 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| RES15 On 12/11/2017 Spot Bond | | | | | 0.00000 | 101.39839 | | | | 0.00 | 0 | 0 |
| Total RES15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES15 | | | | | | | | | | 0.00 | 0 | 0 |
| RES18 On 05/02/2018 Spot Bond | | | | | 0.00000 | 101.43397 | | | | 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 | | | | | 0.00000 | 100.69189 | | | | 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 | | | | | 0.00000 | 101.94535 | | | | 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 | | | | | 0.00000 | 102.08595 | | | | 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 | | | | | 0.00000 | 101.02326 | | | | 0.00 | 0 | 0 |
| Total RES35 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 RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | | 0.00000 | 101.85858 | | | | 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 | | | | | 0.00000 | 101.59582 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES39U | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 81.11395 | | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | | 0.00 | 0 | 0 |
| RPP01I On 31/08/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RPP01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP01U | | | | | | | | | | 0.00 | 0 | 0 |
| RPP08I On 30/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | | 0.00 | 0 | 0 |
| RPS00 On 16/11/2022 Spot Bond | | | | | 0.00000 | 106.87430 | | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | | 0.00 | 0 | 0 |
| RPS00 On 30/04/2025 Spot Bond | | | | | 0.00000 | 48.73601 | | | | 0.00 | 0 | 0 |
| Total RPS002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS002 | | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 9.06500 | 107.25785 | 9.06500 | 107.23188 | | | | 0.00 | 0 | 500,000 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 500,000 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 500,000 |
| RW23 On 10/12/2023 Spot Bond | | | 9.62000 | 102.53692 | 9.62000 | 102.51059 | | | | 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 | | | 10.93000 | 98.91215 | 10.93000 | 98.88339 | | | | 0.00 | 0 | 200,000 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 200,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|--------------------|
| Total For RW28 | | | | | | | | | 0.00 | 0 | 200,000 |
| S1328L On 02/11/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 112.01500 | 10.00000 | 111.98600 | | | 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 | | | 6.87500 | 6.87500 | 6.87500 | 103.71646 | | | 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 | | | | | 0.00000 | 100.64357 | | | 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 | | | | | 0.00000 | 101.60917 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total SBK17 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For SBK17 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 101.11125 | | | 0.00 | 140,000,000 | 70,000,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For SBK18 | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.86981 | | | 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 | | | | | 0.00000 | 102.26066 | | | 0.00 | 100,000,000 | 50,000,000 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For SBK20 | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 102.79652 | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 102.61542 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For SBK22 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 10.77000 | 106.91258 | 10.77000 | 106.88211 | | 1,723,200,000,000.00 | 160,000,000 | 1,990,000,000 | |
| Total SBK23 SPOT | | | | | | | | 1,723,200,000,000.00 | 160,000,000 | 1,990,000,000 | |
| Total For SBK23 | | | | | | | | 1,723,200,000,000.00 | 160,000,000 | 1,990,000,000 | |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.63546 | | | 0.00 | 0 | 0 |
| Total SBK24 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 SBK24 | | | | | | | | | 0.00 | 0 | 0 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 104.41349 | | | 0.00 | 260,000,000 | 130,000,000 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total For SBK25 | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 10.64500 | 110.12029 | 10.64500 | 110.08909 | | | 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 | | | 8.08500 | 100.06467 | 8.08500 | 100.04300 | | | 0.00 | 0 | 2,760,500,000 |
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 2,760,500,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 2,760,500,000 |
| SBS16 On 22/09/2018 Spot Bond | | | | | 0.00000 | 100.84052 | | | 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 | | | | | 0.00000 | 101.32668 | | | 0.00 | 15,120,000,000 | 7,560,000,000 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 15,120,000,000 | 7,560,000,000 |
| Total For SBS18 | | | | | | | | | 0.00 | 15,120,000,000 | 7,560,000,000 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.42500 | 108.39252 | 8.42500 | 108.36809 | | | 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 | | | 9.60000 | 106.50889 | 9.60000 | 106.48176 | | | 0.00 | 0 | 3,600,000 |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | 3,600,000 |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | 3,600,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 103.25530 | | | 0.00 | 100,000,000 | 70,000,000 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 100,000,000 | 70,000,000 |
| Total For SBS21 | | | | | | | | | 0.00 | 100,000,000 | 70,000,000 |
| SBS24 On 24/05/2019 Spot Bond | | | | | 0.00000 | 102.00927 | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 7.94000 | 104.63566 | 7.94000 | 104.61352 | | | 0.00 | 0 | 5,181,133,300 |
| Total SBS25 SPOT | | | | | | | | | 0.00 | 0 | 5,181,133,300 |
| Total For SBS25 | | | | | | | | | 0.00 | 0 | 5,181,133,300 |
| SBS27 On 20/02/2024 Spot Bond | | | 9.19000 | 105.73102 | 9.19000 | 105.70521 | | | 0.00 | 0 | 0 |
| Total SBS27 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 SBS27 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 7.94000 | 103.89474 | 7.94000 | 103.87265 | | | | 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 | | | 9.76500 | 93.97484 | 9.76500 | 93.95051 | | | | 0.00 | 0 | 400,000 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 400,000 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 400,000 |
| SBS30 On 12/06/2019 Spot Bond | | | | | 0.00000 | 100.52758 | | | | 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 | | | 9.81500 | 102.88921 | 9.81500 | 102.86228 | | | | 0.00 | 0 | 5,000,000 |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | 5,000,000 |
| SBS33 On 19/09/2019 Spot Bond | | | | | 0.00000 | 100.36726 | | | | 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 | | | 9.90000 | 101.45236 | 9.90000 | 101.42528 | | | | 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 | | | | | 0.00000 | 101.68359 | | | | 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 | | | | | 0.00000 | 101.96719 | | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.13500 | 101.14551 | 8.13500 | 101.12360 | | | | 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 | | | 9.39500 | 100.09252 | 9.39500 | 100.06755 | | | | 0.00 | 0 | 70,000,000 |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.15000 | 98.73859 | 10.15000 | 98.71203 | | | | 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 | | | 8.67500 | 103.07119 | 8.67500 | 103.04740 | | | | 0.00 | 0 | 580,800,000 |
| Total SBS4 SPOT | | | | | | | | | | 0.00 | 0 | 580,800,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total For SBS4 | | | | | | | | | | 0.00 | 0 | 580,800,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 101.93778 | | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 8.86000 | 108.48666 | 8.86000 | 108.46110 | | | | 0.00 | 0 | 1,700,000 |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | 1,700,000 |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | 1,700,000 |
| SBS42 On 12/11/2025 Spot Bond | | | 9.45500 | 110.83349 | 9.45500 | 110.80567 | | | | 0.00 | 0 | 700,000 |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | 700,000 |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | 700,000 |
| SBS43 On 12/11/2027 Spot Bond | | | 9.78000 | 110.88159 | 9.78000 | 110.85283 | | | | 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 | | | | | 0.00000 | 101.52049 | | | | 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 | | | | | 0.00000 | 102.13813 | | | | 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 | | | 8.87500 | 108.92303 | 8.87500 | 108.89732 | | | | 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 | | | | | 0.00000 | 102.11103 | | | | 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 | | | | | 0.00000 | 101.32080 | | | | 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 | | | | | 0.00000 | 101.57688 | | | | 0.00 | 0 | 0 |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS49 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS50 On 31/01/2022 Spot Bond | | | 9.04000 | 103.15416 | 9.04000 | 103.12937 | | | | 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 | | | 9.64000 | 9.64000 | 9.64000 | 102.35478 | | | | 0.00 | 0 | 0 |
| Total SBS51 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 SBS51 | | | | | | | | | 0.00 | 0 | 0 |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 101.66483 | | | 0.00 | 140,000,000 | 70,000,000 |
| Total SBS52 SPOT | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For SBS52 | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 102.36225 | | | 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 | | | | | 0.00000 | 100.54304 | | | 0.00 | 0 | 0 |
| Total SBS54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS54 | | | | | | | | | 0.00 | 0 | 0 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 100.81163 | | | 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 | | | 8.76500 | 8.76500 | 8.76500 | 103.48833 | | | 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 | | | | | 0.00000 | 100.56898 | | | 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 | | | | | 0.00000 | 101.21670 | | | 0.00 | 0 | 2,400,000 |
| Total SBS58 SPOT | | | | | | | | | 0.00 | 0 | 2,400,000 |
| Total For SBS58 | | | | | | | | | 0.00 | 0 | 2,400,000 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.41000 | 283.42989 | 3.41000 | 283.37707 | | 409,200,000,000.00 | | 120,000,000 | 60,000,000 |
| Total SBSI11 SPOT | | | | | | | | 409,200,000,000.00 | | 120,000,000 | 60,000,000 |
| Total For SBSI11 | | | | | | | | 409,200,000,000.00 | | 120,000,000 | 60,000,000 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.04500 | 4.04500 | 4.04500 | 199.24687 | | | 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 | | | | | 0.00000 | 100.20734 | | | 0.00 | 0 | 0 |
| Total SBT101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT101 | | | | | | | | | 0.00 | 0 | 0 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.47991 | | | 0.00 | 80,000,000 | 40,000,000 |
| Total SBT102 SPOT | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For SBT102 | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| SF2A2U On 11/02/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SF2A2U 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 SF2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 99.83541 | | | | 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 | | | | | 0.00000 | 99.83554 | | | | 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 | | | | | 0.00000 | 99.81912 | | | | 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 | | | | | 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 | | | | | 0.00000 | 100.75487 | | | | 0.00 | 0 | 0 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11U On 25/11/2020 Spot Bond | | | 10.00000 | 112.01500 | 10.00000 | 111.98600 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | | 0.00000 | 101.51144 | | | | 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 | | | | | 0.00000 | 100.14374 | | | | 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 | | | | | 0.00000 | 100.14846 | | | | 0.00 | 0 | 0 |
| Total SHS24 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 SHS24 | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 9.44500 | 103.53844 | 9.44500 | 103.51234 | | | 340,020,000,000.00 | 36,000,000 | 12,500,000 |
| Total SHS25 SPOT | | | | | | | | | 340,020,000,000.00 | 36,000,000 | 12,500,000 |
| Total For SHS25 | | | | | | | | | 340,020,000,000.00 | 36,000,000 | 12,500,000 |
| SHS26 On 29/06/2020 Spot Bond | | | | | 0.00000 | 100.14846 | | | 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 | | | | | 0.00000 | 100.12688 | | | 0.00 | 0 | 0 |
| Total SHS28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS28 | | | | | | | | | 0.00 | 0 | 0 |
| SHS29I On 03/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | | | 0.00000 | 99.99986 | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total SHS30 SPOT | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total For SHS30 | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| SHS31 On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.11960 | | | 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 | | | | | 0.00000 | 99.88548 | | | 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 | | | | | 0.00000 | 99.88272 | | | 0.00 | 0 | 2,100,000 |
| Total SHS33 SPOT | | | | | | | | | 0.00 | 0 | 2,100,000 |
| Total For SHS33 | | | | | | | | | 0.00 | 0 | 2,100,000 |
| SLI3 On 15/08/2018 Spot Bond | | | 8.13500 | 101.67146 | 8.13500 | 101.64943 | | | 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 | | | | | 0.00000 | 101.63403 | | | 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 | | | | | 0.00000 | 101.24609 | | | 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 | | | | | 0.00000 | 101.28048 | | | 0.00 | 0 | 0 |
| Total SLRA2 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 SLRA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.30142 | | | | 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 | | | | | 0.00000 | 101.31502 | | | | 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 | | | | | 0.00000 | 101.41339 | | | | 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 | | | | | 0.00000 | 101.44207 | | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 99.82723 | | | | 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 | | | 10.54000 | 10.54000 | 10.54000 | 104.83062 | | | | 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 | | | | | 0.00000 | 100.58300 | | | | 0.00 | 0 | 0 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.89673 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.07455 | | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.09518 | | | | 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 | | | | | 0.00000 | 101.06852 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.30816 | | | | 0.00 | 0 | 0 |
| Total SPDA7 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 SPDA7 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.09441 | | | 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 | | | | | 0.00000 | 101.09046 | | | 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 | | | | | 0.00000 | 100.63093 | | | 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 | | | | | 0.00000 | 101.70097 | | | 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 | | | | | 0.00000 | 102.12171 | | | 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 | | | 9.24500 | 97.16756 | 9.24500 | 101.16264 | | 5,547,000,000,000.00 | 600,000,000 | 302,000,000 | |
| Total SSA06 SPOT | | | | | | | | 5,547,000,000,000.00 | 600,000,000 | 302,000,000 | |
| Total For SSA06 | | | | | | | | 5,547,000,000,000.00 | 600,000,000 | 302,000,000 | |
| SSN00: On 31/03/2021 Spot Bond | | | 9.11500 | 93.18333 | 9.11500 | 93.16052 | | 0.00 | 0 | 0 | |
| Total SSN004 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SSN004 | | | | | | | | 0.00 | 0 | 0 | |
| SSN00: On 31/03/2021 Spot Bond | | | 9.11500 | 93.18333 | 9.11500 | 93.16052 | | 0.00 | 0 | 0 | |
| Total SSN005 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SSN005 | | | | | | | | 0.00 | 0 | 0 | |
| SSN01: On 31/01/2025 Spot Bond | | | 3.81500 | 3.81500 | 3.81500 | 117.83071 | | 0.00 | 0 | 0 | |
| Total SSN011 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SSN011 | | | | | | | | 0.00 | 0 | 0 | |
| SSN01: On 21/12/2026 Spot Bond | | | 10.10000 | 105.40008 | 10.10000 | 105.37172 | | 0.00 | 0 | 0 | |
| Total SSN017 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SSN017 | | | | | | | | 0.00 | 0 | 0 | |
| SSN02: On 28/02/2031 Spot Bond | | | 11.10000 | 72.42890 | 11.10000 | 72.40729 | | 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 | | | | | 0.00000 | 101.85023 | | 0.00 | 0 | 0 | |
| Total SSN024 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 SSN024 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/01/2019 Spot Bond | | | | | 0.00000 | 101.92220 | | | | 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 | | | | | 0.00000 | 100.22379 | | | | 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 | | | | | 0.00000 | 100.80497 | | | | 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 | | | | | 0.00000 | 100.42149 | | | | 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 | | | | | 0.00000 | 100.78547 | | | | 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 | | | | | 0.00000 | 101.23398 | | | | 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 | | | | | 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 | | | | | 0.00000 | 100.91024 | | | | 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 | 9.55000 | 9.55000 | 101.81618 | | | | 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 | | | | | 0.00000 | 99.81634 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | 9.34000 | 101.87643 | 9.34000 | 101.85103 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 01/12/2017 Spot Bond | | | | | 0.00000 | 95.40940 | | | | 0.00 | 0 | 0 |
| Total SSN042 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 SSN042 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 31/01/2038 Spot Bond | | | 4.10000 | 99.55163 | 4.10000 | 99.53131 | | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 101.40597 | | | | 0.00 | 60,000,000 | 240,000,000 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 240,000,000 |
| Total For SSN044 | | | | | | | | | | 0.00 | 60,000,000 | 240,000,000 |
| SSN04: On 14/02/2018 Spot Bond | | | | | 0.00000 | 101.15626 | | | | 0.00 | 0 | 0 |
| Total SSN045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN045 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.73545 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 99.87499 | | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 21/06/2018 Spot Bond | | | | | 0.00000 | 102.38573 | | | | 0.00 | 0 | 0 |
| Total SSN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN048 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 30/09/2027 Spot Bond | | | | | 0.00000 | 100.11687 | | | | 0.00 | 0 | 0 |
| Total SSN049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN049 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 08/12/2023 Spot Bond | | | 3.39000 | 3.39000 | 3.39000 | 282.70294 | | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/09/2018 Spot Bond | | | | | 0.00000 | 100.19472 | | | | 0.00 | 0 | 0 |
| Total SSN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN051 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.55000 | 97.12054 | 9.55000 | 97.09565 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A10 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.06242 | | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.62154 | | | | 0.00 | 0 | 0 |
| Total T12A11 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 T12A11 | | | | | | | | | 0.00 | 0 | 0 |
| T12A12 On 21/08/2019 Spot Bond | | | 8.96000 | 101.22867 | 8.96000 | 101.20456 | | | 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 | | | | | 0.00000 | 101.59055 | | | 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 | | | | | 0.00000 | 101.10887 | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 8.86000 | 105.19187 | 8.86000 | 105.16709 | | | 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 | | | | | 0.00000 | 101.02205 | | | 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 | | | | | 0.00000 | 101.24569 | | | 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 | | | | | 0.00000 | 101.10646 | | | 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 | | | 8.96000 | 104.62385 | 8.96000 | 104.59894 | | | 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 | | | | | 0.00000 | 101.08681 | | | 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 | | | | | 0.00000 | 100.82766 | | | 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 | | | 8.91000 | 103.26273 | 8.91000 | 103.23827 | | | 0.00 | 0 | 0 |
| Total T13A20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A20 | | | | | | | | | 0.00 | 0 | 0 |
| T14A1C On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.08066 | | | 0.00 | 0 | 0 |
| Total T14A10 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 T14A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.10487 | | | | 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 | 103.40567 | 9.15000 | 103.38040 | | | | 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 | | | | | 0.00000 | 100.71420 | | | | 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 | | | | | 0.00000 | 100.06445 | | | | 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 | | | | | 0.00000 | 100.36141 | | | | 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 | | | | | 0.00000 | 99.97792 | | | | 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 | | | | | 0.00000 | 101.70590 | | | | 0.00 | 0 | 0 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS141 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.61021 | | | | 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 | | | | | 0.00000 | 101.66654 | | | | 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 | | | | | 0.00000 | 101.08132 | | | | 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 | | | | | 0.00000 | 100.34177 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS145 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.35214 | | | | 0.00 | 0 | 0 |
| Total TFS145 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 TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 25/04/2018 Spot Bond | | | | | 0.00000 | 101.32871 | | | | 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 | | | | | 0.00000 | 0.00000 | | | | 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 | | | | | 0.00000 | 101.87524 | | | | 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 | | | | | 0.00000 | 101.94429 | | | | 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 | 101.87493 | 8.73000 | 101.85128 | | | | 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 | | | | | 0.00000 | 101.75605 | | | | 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 | | | | | 0.00000 | 102.24739 | | | | 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 | | | 8.48500 | 8.48500 | 8.48500 | 101.52727 | | | | 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 | | | | | 0.00000 | 101.73556 | | | | 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 | | | | | 0.00000 | 102.07415 | | | | 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 | | | | | 0.00000 | 102.22887 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2018 Spot Bond | | | | | 0.00000 | 102.01766 | | | | 0.00 | 0 | 0 |
| Total TH11B2 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 TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2018 Spot Bond | | | | | 0.00000 | 102.00903 | | | | 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 | | | | | 0.00000 | 102.23122 | | | | 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 | | | | | 0.00000 | 102.22260 | | | | 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 | | | | | 0.00000 | 102.14710 | | | | 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 | | | | | 0.00000 | 102.90383 | | | | 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 | | | | | 0.00000 | 102.91245 | | | | 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 | | | | | 0.00000 | 102.86935 | | | | 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 | | | | | 0.00000 | 101.03298 | | | | 0.00 | 0 | 0 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A2 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.08071 | | | | 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 | | | 8.91000 | 8.91000 | 8.91000 | 101.54354 | | | | 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 | | | | | 0.00000 | 101.06242 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.10509 | | | | 0.00 | 0 | 0 |
| Total TH12A5 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 TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/08/2019 Spot Bond | | | 8.82000 | 100.57595 | 8.82000 | 100.55237 | | | | 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 | | | | | 0.00000 | 101.05632 | | | | 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 | | | | | 0.00000 | 101.10509 | | | | 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 | | | 8.93000 | 99.97277 | 8.93000 | 99.94903 | | | | 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 | | | | | 0.00000 | 101.15993 | | | | 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 | | | | | 0.00000 | 101.15993 | | | | 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 | | | | | 0.00000 | 101.15993 | | | | 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 | | | | | 0.00000 | 101.15993 | | | | 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 | | | | | 0.00000 | 102.62415 | | | | 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 | | | | | 0.00000 | 102.62415 | | | | 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 | | | | | 0.00000 | 101.25733 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C3 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.25612 | | | | 0.00 | 0 | 0 |
| Total TH12C4 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 TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.65206 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.65206 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.75056 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.64478 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | | 0.00000 | 101.03437 | | | | 0.00 | 600,361,300 | 240,144,500 |
| Total TH13A1 SPOT | | | | | | | | | | 0.00 | 600,361,300 | 240,144,500 |
| Total For TH13A1 | | | | | | | | | | 0.00 | 600,361,300 | 240,144,500 |
| TH13A On 21/08/2018 Spot Bond | | | | | 0.00000 | 101.06121 | | | | 0.00 | 0 | 0 |
| Total TH13A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.48470 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | 9.06000 | 101.79109 | 9.06000 | 101.76658 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | | 0.00000 | 101.03559 | | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | | 0.00000 | 101.39824 | | | | 0.00 | 0 | 0 |
| Total TH13A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.53259 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | 8.95000 | 102.87485 | 8.95000 | 102.85038 | | | | 0.00 | 0 | 0 |
| Total TH13A8 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 TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | | 0.00000 | 101.25401 | | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.15982 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.16104 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.17267 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.14861 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.15617 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.24503 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.25476 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.23279 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.25682 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.31192 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.64567 | | | | 0.00 | 0 | 0 |
| Total TH13D1 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 TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.64567 | | | | 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 | | | | | 0.00000 | 101.65146 | | | | 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 | | | | | 0.00000 | 101.63360 | | | | 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 | | | | | 0.00000 | 101.66990 | | | | 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 | | | | | 0.00000 | 100.97489 | | | | 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 | | | | | 0.00000 | 101.37672 | | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.12191 | | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 9.08500 | 107.18698 | 9.08500 | 107.16111 | | | | 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 | | | | | 0.00000 | 100.98307 | | | | 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 | | | | | 0.00000 | 101.66191 | | | | 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 | | | | | 0.00000 | 101.11218 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 9.03500 | 103.39130 | 9.03500 | 104.52671 | | | | 0.00 | 0 | 0 |
| Total TH14A8 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 TH14A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/05/2018 Spot Bond | | | | | 0.00000 | 100.99780 | | | | 0.00 | 0 | 0 |
| Total TH14A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.19614 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.15964 | | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.14504 | | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.25694 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.23263 | | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.21803 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.62090 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.59547 | | | | 0.00 | 0 | 0 |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.56034 | | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1: On 18/07/2019 Spot Bond | | | | | 0.00000 | 102.62386 | | | | 0.00 | 0 | 0 |
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2019 Spot Bond | | | | | 0.00000 | 102.09532 | | | | 0.00 | 0 | 0 |
| Total THE9B4 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 THE9B4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C On 18/07/2019 Spot Bond | | | | | 0.00000 | 104.31891 | | | | 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 | | | | | 0.00000 | 102.97920 | | | | 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 | | | 8.66000 | 8.66000 | 8.66000 | 98.08563 | | | | 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 | 27.26400 | 100.00000 | 27.21227 | | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 112.01500 | 10.00000 | 111.98600 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 100.73960 | | | | 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 | | | | | 0.00000 | 100.76087 | | | | 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 | | | 9.13000 | 100.40980 | 9.13000 | 100.38504 | | | | 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 | | | 9.66000 | 105.92245 | 9.66000 | 100.35718 | | | | 0.00 | 0 | 0 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 0 |
| TLC02 On 22/03/2018 Spot Bond | | | | | 0.00000 | 100.29148 | | | | 0.00 | 0 | 0 |
| Total TLC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC02 | | | | | | | | | | 0.00 | 0 | 0 |
| TLC03 On 22/03/2018 Spot Bond | | | | | 0.00000 | 100.27328 | | | | 0.00 | 0 | 0 |
| Total TLC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC03 | | | | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 6.87500 | 103.86204 | 6.87500 | 103.84263 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|----------------------|
| Total TN17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN17 | | | | | | | | | 0.00 | 0 | 0 |
| TN17/R On 14/11/2017 Spot Bond | | | 100.00000 | 94.52506 | 100.00000 | 94.29167 | | | 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 | | | 8.82500 | 104.80592 | 8.82500 | 104.78091 | | 831,315,000,000,000.00 | 94,200,000,000 | 56,787,260,079 | |
| Total TN20 SPOT | | | | | | | | 11,315,000,000,000.00 | 94,200,000,000 | 56,787,260,079 | |
| Total For TN20 | | | | | | | | 11,315,000,000,000.00 | 94,200,000,000 | 56,787,260,079 | |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 19.15555 | 100.00000 | 19.11268 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 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 | 17.13494 | 100.00000 | 17.07567 | | | 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 | | | 9.47000 | 110.51837 | 9.47000 | 110.49058 | | 54,926,000,000,000.00 | 5,800,000,000 | 4,259,600,000 | |
| Total TN23 SPOT | | | | | | | | 14,926,000,000,000.00 | 5,800,000,000 | 4,259,600,000 | |
| Total For TN23 | | | | | | | | 14,926,000,000,000.00 | 5,800,000,000 | 4,259,600,000 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 15.77239 | 100.00000 | 15.73767 | | | 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 | | | 10.40000 | 96.45890 | 10.40000 | 96.43233 | | 8,320,000,000,000.00 | 800,000,000 | 16,580,000,000 | |
| Total TN25 SPOT | | | | | | | | 8,320,000,000,000.00 | 800,000,000 | 16,580,000,000 | |
| Total For TN25 | | | | | | | | 8,320,000,000,000.00 | 800,000,000 | 16,580,000,000 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 10.71307 | 100.00000 | 10.68949 | | | 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 | | | 10.55000 | 93.38122 | 10.55000 | 93.35513 | | | 0.00 | 0 | 3,012,700,000 |
| Total TN27 SPOT | | | | | | | | | 0.00 | 0 | 3,012,700,000 |
| Total For TN27 | | | | | | | | | 0.00 | 0 | 3,012,700,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 12.27575 | 100.00000 | 12.24872 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 11.24500 | 94.88753 | 11.24500 | 94.85917 | | 76,466,000,000,000.00 | 6,800,000,000 | 9,202,000,000 | |

| 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 TN30 SPOT | | | | | | | | | '6,466,000,000,000.00 | 6,800,000,000 | 9,202,000,000 |
| Total For TN30 | | | | | | | | | '6,466,000,000,000.00 | 6,800,000,000 | 9,202,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 119.90135 | 8.00000 | 119.87565 | | | 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 | | | 11.81500 | 91.54297 | 11.81500 | 91.51426 | | | 54,349,000,000,000.00 | 4,600,000,000 | 3,300,000,000 |
| Total TN40 SPOT | | | | | | | | | 54,349,000,000,000.00 | 4,600,000,000 | 3,300,000,000 |
| Total For TN40 | | | | | | | | | 54,349,000,000,000.00 | 4,600,000,000 | 3,300,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 99.91420 | 10.75000 | 99.88563 | | | 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 | | | | | 0.00000 | 101.06751 | | | 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 | | | | | 0.00000 | 101.42170 | | | 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 | | | | | 0.00000 | 100.83034 | | | 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 | | | | | 0.00000 | 101.62816 | | | 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 | | | | | 0.00000 | 101.22811 | | | 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 | | | | | 0.00000 | 101.25579 | | | 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 | | | | | 0.00000 | 101.29728 | | | 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 | 112.01500 | 10.00000 | 111.98600 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 05/04/2018 Spot Bond | | | | | 0.00000 | 100.19370 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-------------------|---------------|
| Total TPDA03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2019 Spot Bond | | | | | 0.00000 | 100.10455 | | | | 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 | | | | | 0.00000 | 101.30155 | | | | 0.00 | 0 | 0 |
| Total TPDA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA06 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 30/11/2020 Spot Bond | | | 9.04500 | 104.54650 | 9.04500 | 104.52137 | | | 271,350,000,000.00 | | 30,000,000 | 10,000,000 |
| Total TPDA08 SPOT | | | | | | | | | 271,350,000,000.00 | 30,000,000 | 10,000,000 | |
| Total For TPDA08 | | | | | | | | | 271,350,000,000.00 | 30,000,000 | 10,000,000 | |
| TRA2A: On 14/12/2018 Spot Bond | | | | | 0.00000 | 100.50495 | | | 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 | | | | | 0.00000 | 100.52806 | | | 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 | | | 9.21000 | 104.23283 | 9.21000 | 104.20719 | | | 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 | | | | | 0.00000 | 100.50552 | | | 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 | | | | | 0.00000 | 100.52806 | | | 0.00 | 0 | 0 | |
| Total TRA2A5 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TRA2A5 | | | | | | | | | 0.00 | 0 | 0 | |
| TRA2A: On 14/12/2020 Spot Bond | | | 9.01000 | 9.01000 | 9.01000 | 104.81670 | | | 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 | | | | | 0.00000 | 100.56475 | | | 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 | | | | | 0.00000 | 100.57886 | | | 0.00 | 0 | 0 | |
| Total TRA2B2 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For TRA2B2 | | | | | | | | | 0.00 | 0 | 0 | |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.63801 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.66051 | | | | 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 | | | | | 0.00000 | 100.80637 | | | | 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 | | | | | 0.00000 | 100.80637 | | | | 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 | | | | | 0.00000 | 100.53528 | | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4! On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 100.53384 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2! On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 100.53667 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 102.47721 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 103.05793 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE2I On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01L On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03L On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22C On 26/10/2017 Spot Bond | | | | | 0.00000 | 99.55045 | | | | 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 | | | | | 0.00000 | 95.62926 | | | | 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 | | | | | 0.00000 | 95.32127 | | | | 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 | | | | | 0.00000 | 98.95197 | | | | 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 | | | | | 0.00000 | 95.03285 | | | | 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 | | | | | 0.00000 | 98.65380 | | | | 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 | | | | | 0.00000 | 94.77673 | | | | 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 | | | | | 0.00000 | 94.48953 | | | | 0.00 | 0 | 0 |
| Total TSP227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP227 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01L On 28/08/2019 Spot Bond | | | 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 TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF0 On 26/01/2020 Spot Bond | | | | | 0.00000 | 102.02250 | | | | 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 | | | | | 0.00000 | 101.93364 | | | | 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 | | | | | 0.00000 | 101.70978 | | | | 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 | | | | | 0.00000 | 101.78325 | | | | 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 | | | | | 0.00000 | 101.51660 | | | | 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 | | | | | 0.00000 | 101.47505 | | | | 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 | | | | | 0.00000 | 101.13888 | | | | 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 | | | | | 0.00000 | 101.01464 | | | | 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 | | | | | 0.00000 | 100.99393 | | | | 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 | | | | | 0.00000 | 100.78603 | | | | 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 | | | | | 0.00000 | 100.72205 | | | | 0.00 | 0 | 0 |
| Total TWC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC249 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.04500 | 105.74719 | 9.04500 | 105.72135 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 10.57000 | 104.88671 | 10.57000 | 104.85687 | | | | 0.00 | 0 | 1,400,000 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 1,400,000 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 1,400,000 |
| VCJA1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 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 VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VKC21 On 06/03/2018 Spot Bond | | | | | 0.00000 | 100.61774 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total VKC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC21 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC22 On 29/03/2018 Spot Bond | | | | | 0.00000 | 100.12422 | | | | 0.00 | 0 | 0 |
| Total VKC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC22 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE01L On 01/04/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VKE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE01U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE05 On 28/03/2018 Spot Bond | | | | | 0.00000 | 100.35039 | | | | 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 | | | | | 0.00000 | 101.36411 | | | | 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 | | | | | 0.00000 | 100.66043 | | | | 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 | | | | | 0.00000 | 100.49050 | | | | 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 | | | | | 0.00000 | 99.91024 | | | | 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 | | | | | 0.00000 | 99.90851 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 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 VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | | | 0.00000 | 100.76027 | | | | 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 | 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 WRS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | | 0.00 | 0 | 0 |
| WS05 On 01/08/2018 Spot Bond | | | 2.90000 | 2.90000 | 2.90000 | 251.87723 | | | | 0.00 | 0 | 1,896,100,000 |
| Total WS05 SPOT | | | | | | | | | | 0.00 | 0 | 1,896,100,000 |
| Total For WS05 | | | | | | | | | | 0.00 | 0 | 1,896,100,000 |
| WSP3 On 28/05/2019 Spot Bond | | | 7.54500 | 105.39739 | 7.54500 | 105.37618 | | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 7.95000 | 105.64597 | 7.95000 | 105.62359 | | | | 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 | | | 8.29500 | 105.36366 | 8.29500 | 105.34039 | | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 16.75084 | 100.00000 | 16.71397 | | | | 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 | | | 6.93000 | 87.36079 | 6.93000 | 87.34435 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 2.30e+017 | 816,522,151,340 | 541,755,886,081 |
| Total for SPOT : | | | | | | | | | | 2.30e+017 | 816,522,151,340 | 541,755,886,081 |
| Total Futures | | | | | | | | | | 2.30e+017 | 816,522,151,472 | 541,756,873,517 |
| Total Options | | | | | | | | | | 0.00 | 0 | 78,396 |
| Grand Total: | | | | | | | | | | 2.30e+017 | 816,522,151,472 | 541,756,951,913 |