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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2017

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 03/08/2017 Bond Future | | | 10.78069 | 78.13843 | 10.75358 | 78.30467 | | | 0.00 | 0 | 9,466 |
| ES33 On 02/11/2017 Bond Future | | | 10.87454 | 75.83662 | 10.84642 | 76.00651 | | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | | | 10.97129 | 77.30449 | 10.94226 | 77.47721 | | | 0.00 | 0 | 0 |
| ES33 On 03/05/2018 Bond Future | | | 11.06630 | 75.01930 | 11.03613 | 75.19615 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 9,466 |
| ES33 On 03/08/2017 Bond Future | 10.53 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.53 | Put | | | 1,392.29000 | 1.39229 | 1,558,530 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.54 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.54 | Put | | | 1,329.20000 | 1.32920 | 1,495,440 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.55 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/08/2017 Bond Future | 10.55 | Put | | | 1,266.19000 | 1.26619 | 1,432,430 | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | 10.68 | Put | | | 1,017.33000 | 1.01733 | 1,187,220 | | 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 | | | 1,140.97000 | 1.14097 | 1,310,860 | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | 10.67 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | 10.67 | Put | | | 1,079.11000 | 1.07911 | 1,249,000 | | 0.00 | 0 | 0 |
| ES33 On 02/11/2017 Bond Future | 10.68 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 | On | 01/02/2018 | Bond Future | 11.00 | Call | | | 342.95000 | 0.34295 | 170,230 | | 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 | | | 402.10000 | 0.40210 | 229,380 | | 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 | | | 283.72000 | 0.28372 | 111,000 | | 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 | 11.22 | Call | | | 1,068.13000 | 1.06813 | 891,280 | | 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 | | | 953.06000 | 0.95306 | 776,210 | | 0.00 | 0 | 0 |
| ES33 | On | 03/05/2018 | Bond Future | 11.20 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 | On | 03/05/2018 | Bond Future | 11.21 | Call | | | 1,010.63000 | 1.01063 | 833,780 | | 0.00 | 0 | 0 |
| ES33 | On | 03/05/2018 | Bond Future | 11.21 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 9,466 |
| ES42 | On | 03/08/2017 | Bond Future | | | 10.99069 | 81.35938 | 10.95855 | 81.58221 | | | 0.00 | 0 | 7,957 |
| ES42 | On | 02/11/2017 | Bond Future | | | 11.08388 | 78.64902 | 11.05056 | 78.87654 | | | 0.00 | 0 | 0 |
| ES42 | On | 01/02/2018 | Bond Future | | | 11.17675 | 80.17125 | 11.14235 | 80.40275 | | | 0.00 | 0 | 0 |
| ES42 | On | 03/05/2018 | Bond Future | | | 11.27275 | 77.47369 | 11.23702 | 77.71048 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 7,957 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 7,957 |
| I2025 | On | 03/08/2017 | Bond Future | | | 126.93319 | 126.93319 | 126.97284 | 126.97284 | | | 0.00 | 0 | 2,414 |
| I2025 | On | 02/11/2017 | Bond Future | | | 129.37893 | 129.37893 | 129.41995 | 129.41995 | | | 0.00 | 0 | 0 |
| I2025 | On | 01/02/2018 | Bond Future | | | 130.57345 | 130.57345 | 130.61479 | 130.61479 | | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | | | 133.19789 | 133.19789 | 133.24266 | 133.24266 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 2,414 |
| I2025 | On | 03/08/2017 | Bond Future | 133.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.96 | Put | | | 6,987.16000 | 6.98716 | 7,026,810 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.97 | Put | | | 6,997.16000 | 6.99716 | 7,036,810 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/08/2017 | Bond Future | 133.98 | Put | | | 7,007.16000 | 7.00716 | 7,046,810 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.97 | Put | | | 3,550.05000 | 3.55005 | 3,591,070 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.98 | Put | | | 3,560.05000 | 3.56005 | 3,601,070 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.96 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.96 | Put | | | 3,540.05000 | 3.54005 | 3,581,070 | | 0.00 | 0 | 0 |
| I2025 | On | 02/11/2017 | Bond Future | 132.97 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 01/02/2018 | Bond Future | 133.90 | Put | | | 3,285.21000 | 3.28521 | 3,326,550 | | 0.00 | 0 | 0 |
| I2025 | On | 01/02/2018 | Bond Future | 133.88 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 01/02/2018 | Bond Future | 133.88 | Put | | | 3,265.21000 | 3.26521 | 3,306,550 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2025 | On | 01/02/2018 | Bond Future | 133.89 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 01/02/2018 | Bond Future | 133.89 | Put | | | 3,275.21000 | 3.27521 | 3,316,550 | | 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 | 03/05/2018 | Bond Future | 133.21 | Call | | | 32.66000 | 0.03266 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.21 | Put | | | 0.00000 | 0.00000 | 12,110 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.22 | Call | | | 22.66000 | 0.02266 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.22 | Put | | | 0.00000 | 0.00000 | 22,110 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.20 | Call | | | 42.66000 | 0.04266 | 0,000 | | 0.00 | 0 | 0 |
| I2025 | On | 03/05/2018 | Bond Future | 133.20 | Put | | | 0.00000 | 0.00000 | 2,110 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 2,414 |
| I2029 | On | 03/08/2017 | Bond Future | | | 98.52876 | 98.52876 | 98.76272 | 98.76272 | | | 0.00 | 0 | 0 |
| I2029 | On | 02/11/2017 | Bond Future | | | 99.41979 | 99.41979 | 99.66000 | 99.66000 | | | 136,205,112.30 | 1,370 | 1,370 |
| I2029 | On | 01/02/2018 | Bond Future | | | 101.37672 | 101.37672 | 101.62005 | 101.62005 | | | 0.00 | 0 | 0 |
| I2029 | On | 03/05/2018 | Bond Future | | | 102.38594 | 102.38594 | 102.63616 | 102.63616 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 136,205,112.30 | 1,370 | 1,370 |
| Total For I2029 | | | | | | | | | | | | 136,205,112.30 | 1,370 | 1,370 |
| I2033 | On | 03/08/2017 | Bond Future | | | 103.04285 | 103.04285 | 103.07511 | 103.07511 | | | 0.00 | 0 | 6,534 |
| I2033 | On | 02/11/2017 | Bond Future | | | 103.95569 | 103.95569 | 103.98916 | 103.98916 | | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | | | 106.00187 | 106.00187 | 106.03565 | 106.03565 | | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | | | 107.03326 | 107.03326 | 107.06979 | 107.06979 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,534 |
| I2033 | On | 03/08/2017 | Bond Future | 113.12 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.12 | Put | | | 10,044.89000 | 10.04489 | 10,077,150 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.13 | Put | | | 10,054.89000 | 10.05489 | 10,087,150 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/08/2017 | Bond Future | 113.14 | Put | | | 10,064.89000 | 10.06489 | 10,097,150 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Put | | | 6,080.84000 | 6.08084 | 6,114,310 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.08 | Put | | | 6,090.84000 | 6.09084 | 6,124,310 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.09 | Put | | | 6,100.84000 | 6.10084 | 6,134,310 | | 0.00 | 0 | 0 |
| I2033 | On | 02/11/2017 | Bond Future | 110.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.65 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.65 | Put | | | 3,614.35000 | 3.61435 | 3,648,130 | | 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 | | | 3,624.35000 | 3.62435 | 3,658,130 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.64 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 01/02/2018 | Bond Future | 109.64 | Put | | | 3,604.35000 | 3.60435 | 3,638,130 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| I2033 | On | 03/05/2018 | Bond Future | 107.69 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.69 | Put | | | 620.21000 | 0.62021 | 656,740 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.70 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.70 | Put | | | 630.21000 | 0.63021 | 666,740 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.71 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.71 | Put | | | 640.21000 | 0.64021 | 676,740 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,534 |
| I2038 | On | 03/08/2017 | Bond Future | | | 126.32807 | 126.32807 | 126.36798 | 126.36798 | | | 6,821,715.78 | 54 | 22,707 |
| I2038 | On | 02/11/2017 | Bond Future | | | 128.76211 | 128.76211 | 128.80358 | 128.80358 | | | 0.00 | 0 | 0 |
| I2038 | On | 01/02/2018 | Bond Future | | | 129.77534 | 129.77534 | 129.81724 | 129.81724 | | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | | | 132.38383 | 132.38383 | 132.42905 | 132.42905 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 6,821,715.78 | 54 | 22,707 |
| I2038 | On | 03/08/2017 | Bond Future | 141.18 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.18 | Put | | | 14,812.02000 | 14.81202 | 14,851,930 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.16 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.16 | Put | | | 14,792.02000 | 14.79202 | 14,831,930 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/08/2017 | Bond Future | 141.17 | Put | | | 14,802.02000 | 14.80202 | 14,841,930 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/11/2017 | Bond Future | 136.80 | Put | | | 7,996.42000 | 7.99642 | 8,037,890 | | 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 | | | 8,006.42000 | 8.00642 | 8,047,890 | | 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 | | | 8,016.42000 | 8.01642 | 8,057,890 | | 0.00 | 0 | 0 |
| I2038 | On | 01/02/2018 | Bond Future | 136.93 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 01/02/2018 | Bond Future | 136.93 | Put | | | 7,112.76000 | 7.11276 | 7,154,660 | | 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 | | | 7,122.76000 | 7.12276 | 7,164,660 | | 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 | | | 7,132.76000 | 7.13276 | 7,174,660 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.29 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.27 | Call | | | 159.05000 | 0.15905 | 113,830 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.27 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.28 | Call | | | 149.05000 | 0.14905 | 103,830 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.28 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.29 | Call | | | 139.05000 | 0.13905 | 93,830 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 6,821,715.78 | 54 | 22,707 |
| I2046 | On | 03/08/2017 | Bond Future | | | 123.64512 | 123.64512 | 123.68417 | 123.68417 | | | 0.00 | 0 | 23,901 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2046 | On | 02/11/2017 | Bond Future | | | 124.44461 | 124.44461 | 124.48487 | 124.48487 | | | 0.00 | 0 | 0 |
| I2046 | On | 01/02/2018 | Bond Future | | | 126.89402 | 126.89402 | 126.93465 | 126.93465 | | | 0.00 | 0 | 0 |
| I2046 | On | 03/05/2018 | Bond Future | | | 127.82855 | 127.82855 | 127.87255 | 127.87255 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 23,901 |
| I2046 | On | 03/08/2017 | Bond Future | 141.19 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.19 | Put | | | 17,505.83000 | 17.50583 | 17,544,880 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.17 | Put | | | 17,485.83000 | 17.48583 | 17,524,880 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.18 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 03/08/2017 | Bond Future | 141.18 | Put | | | 17,495.83000 | 17.49583 | 17,534,880 | | 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 | | | 11,815.13000 | 11.81513 | 11,855,390 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.31 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/11/2017 | Bond Future | 136.31 | Put | | | 11,825.13000 | 11.82513 | 11,865,390 | | 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 | | | 11,835.13000 | 11.83513 | 11,875,390 | | 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 | | | 5,985.35000 | 5.98535 | 6,025,980 | | 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 | | | 5,965.35000 | 5.96535 | 6,005,980 | | 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 | | | 5,975.35000 | 5.97535 | 6,015,980 | | 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 | | | 57.45000 | 0.05745 | 101,450 | | 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 | | | 67.45000 | 0.06745 | 111,450 | | 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 | | | 77.45000 | 0.07745 | 121,450 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 23,901 |
| I2050 | On | 03/08/2017 | Bond Future | | | 130.01945 | 130.01945 | 130.06049 | 130.06049 | | | 0.00 | 0 | 26,041 |
| I2050 | On | 02/11/2017 | Bond Future | | | 132.52453 | 132.52453 | 132.56702 | 132.56702 | | | 0.00 | 0 | 0 |
| I2050 | On | 01/02/2018 | Bond Future | | | 133.44133 | 133.44133 | 133.48428 | 133.48428 | | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | | | 136.12333 | 136.12333 | 136.16976 | 136.16976 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 26,041 |
| I2050 | On | 03/08/2017 | Bond Future | 149.22 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.22 | Put | | | 19,159.51000 | 19.15951 | 19,200,550 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.23 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.23 | Put | | | 19,169.51000 | 19.16951 | 19,210,550 | | 0.00 | 0 | 0 |
| I2050 | On | 03/08/2017 | Bond Future | 149.24 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| I2050 | On | 03/08/2017 | Bond Future | 149.24 | Put | | | 19,179.51000 | 19.17951 | 19,220,550 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.65 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.65 | Put | | | 12,082.98000 | 12.08298 | 12,125,470 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.66 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.66 | Put | | | 12,092.98000 | 12.09298 | 12,135,470 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.67 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/11/2017 | Bond Future | 144.67 | Put | | | 12,102.98000 | 12.10298 | 12,145,470 | | 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 | | | 6,745.72000 | 6.74572 | 6,788,670 | | 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 | | | 6,755.72000 | 6.75572 | 6,798,670 | | 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 | | | 6,765.72000 | 6.76572 | 6,808,670 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.61 | Call | | | 559.76000 | 0.55976 | 513,330 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.61 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.62 | Call | | | 549.76000 | 0.54976 | 503,330 | | 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 | | | 539.76000 | 0.53976 | 493,330 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.63 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 26,041 |
| R186 | On | 03/08/2017 | Bond Future | | | 8.65203 | 113.05521 | 8.62818 | 113.21798 | | 7.56 | 43,300,145.43 | 383 | 136,505 |
| R186 | On | 02/11/2017 | Bond Future | | | 8.68957 | 115.21065 | 8.66462 | 115.37719 | | 7.41 | 74,771,711.85 | 649 | 650 |
| R186 | On | 01/02/2018 | Bond Future | | | 8.72544 | 112.13813 | 8.69951 | 112.30732 | | 7.55 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | | | 8.76183 | 114.32614 | 8.73460 | 114.49969 | | 7.41 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 118,071,857.28 | 1,032 | 137,155 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Call | | | 2,156.04000 | 2.15604 | 1,992,880 | 7.54 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.93 | Put | | | 119.24000 | 0.11924 | 118,850 | 7.54 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.00 | Call | | | 2,572.85000 | 2.57285 | 2,407,310 | 7.56 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.00 | Put | | | 70.75000 | 0.07075 | 67,980 | 7.56 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.85 | Call | | | 1,707.73000 | 1.70773 | 1,550,790 | 7.51 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.80 | Put | | | 282.10000 | 0.28210 | 294,330 | 7.49 | 0.00 | 0 | 7,100 |
| R186 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 4,792.27000 | 4.79227 | 4,628,820 | 7.77 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 2.82000 | 0.00282 | 2,140 | 7.77 | 0.00 | 0 | 733 |
| R186 | On | 03/08/2017 | Bond Future | 9.50 | Call | | | 5,750.64000 | 5.75064 | 5,587,680 | 7.85 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 9.50 | Put | | | 0.53000 | 0.00053 | 0,340 | 7.85 | 0.00 | 0 | 6,500 |
| R186 | On | 03/08/2017 | Bond Future | 8.65 | Put | | | 644.33000 | 0.64433 | 686,690 | 7.43 | 0.00 | 0 | 2,500 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Call | | | 2,098.16000 | 2.09816 | 1,935,520 | 7.53 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.92 | Put | | | 128.05000 | 0.12805 | 128,180 | 7.53 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.75 | Call | | | 1,206.71000 | 1.20671 | 1,064,740 | 7.47 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R186 | On | 03/08/2017 | Bond Future | 8.75 | Put | | | 378.60000 | 0.37860 | 399,400 | 7.47 | 0.00 | 0 | 3,654 |
| R186 | On | 03/08/2017 | Bond Future | 8.80 | Call | | | 1,447.73000 | 1.44773 | 1,297,190 | 7.49 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.85 | Put | | | 205.95000 | 0.20595 | 211,780 | 7.51 | 0.00 | 0 | 733 |
| R186 | On | 03/08/2017 | Bond Future | 8.90 | Call | | | 1,983.86000 | 1.98386 | 1,822,510 | 7.52 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.90 | Put | | | 147.28000 | 0.14728 | 148,700 | 7.52 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Call | | | 2,040.76000 | 2.04076 | 1,878,750 | 7.53 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.91 | Put | | | 137.39000 | 0.13739 | 138,150 | 7.53 | 0.00 | 0 | 0 |
| R186 | On | 03/08/2017 | Bond Future | 8.65 | Call | | | 793.26000 | 0.79326 | 672,850 | 7.43 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 9.00 | Put | | | 947.32000 | 0.94732 | 976,490 | 7.41 | 0.00 | 0 | 5,000 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Call | | | 2,642.48000 | 2.64248 | 2,513,960 | 7.37 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.88 | Put | | | 1,215.67000 | 1.21567 | 1,253,690 | 7.37 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Call | | | 2,683.65000 | 2.68365 | 2,554,340 | 7.37 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.89 | Put | | | 1,191.19000 | 1.19119 | 1,228,420 | 7.37 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Call | | | 2,725.38000 | 2.72538 | 2,595,280 | 7.37 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 8.90 | Put | | | 1,167.32000 | 1.16732 | 1,203,760 | 7.37 | 0.00 | 0 | 0 |
| R186 | On | 02/11/2017 | Bond Future | 9.00 | Call | | | 3,158.55000 | 3.15855 | 3,021,180 | 7.41 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Put | | | 1,735.17000 | 1.73517 | 1,725,870 | 7.54 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Call | | | 3,467.17000 | 3.46717 | 3,291,140 | 7.54 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Put | | | 1,782.91000 | 1.78291 | 1,776,070 | 7.54 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Call | | | 3,507.15000 | 3.50715 | 3,329,730 | 7.54 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Put | | | 1,758.91000 | 1.75891 | 1,750,680 | 7.54 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Call | | | 3,547.35000 | 3.54735 | 3,368,860 | 7.54 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.93 | Call | | | 1,237.46000 | 1.23746 | 3,539,630 | 7.39 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.93 | Put | | | 0.00000 | 0.00000 | 2,475,720 | 7.39 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.91 | Call | | | 1,111.64000 | 1.11164 | 3,468,850 | 7.38 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.91 | Put | | | 0.00000 | 0.00000 | 2,530,760 | 7.38 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.92 | Call | | | 1,174.57000 | 1.17457 | 3,503,950 | 7.38 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.92 | Put | | | 0.00000 | 0.00000 | 2,502,930 | 7.38 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 26,220 |
| Total For R186 | | | | | | | | | | | | 118,071,857.28 | 1,032 | 163,375 |
| R197 | On | 03/08/2017 | Bond Future | | | 293.54829 | 293.54829 | 293.64041 | 293.64041 | | | 410,967,606.00 | 1,400 | 950 |
| R197 | On | 02/11/2017 | Bond Future | | | 299.20423 | 299.20423 | 299.29978 | 299.29978 | | | 418,885,922.00 | 1,400 | 1,400 |
| R197 | On | 01/02/2018 | Bond Future | | | 298.04061 | 298.04061 | 298.13703 | 298.13703 | | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | | | 304.03118 | 304.03118 | 304.13539 | 304.13539 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 829,853,528.00 | 2,800 | 2,350 |
| R197 | On | 03/08/2017 | Bond Future | 308.05 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.05 | Put | | | 14,409.59000 | 14.40959 | 14,501,710 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.06 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.06 | Put | | | 14,419.59000 | 14.41959 | 14,511,710 | | 0.00 | 0 | 0 |
| R197 | On | 03/08/2017 | Bond Future | 308.07 | 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 |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R197 | On | 03/08/2017 | Bond Future | 308.07 | Put | | | 14,429.59000 | 14.42959 | 14,521,710 | | 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 | | | 5,860.22000 | 5.86022 | 5,955,770 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.17 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 02/11/2017 | Bond Future | 305.17 | Put | | | 5,870.22000 | 5.87022 | 5,965,770 | | 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 | | | 5,850.22000 | 5.85022 | 5,945,770 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.67 | Put | | | 3,532.97000 | 3.53297 | 3,629,390 | | 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 | | | 3,542.97000 | 3.54297 | 3,639,390 | | 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 | | | 3,522.97000 | 3.52297 | 3,619,390 | | 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 | 03/05/2018 | Bond Future | 304.44 | Put | | | 304.61000 | 0.30461 | 408,820 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.45 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.45 | Put | | | 314.61000 | 0.31461 | 418,820 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.46 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.46 | Put | | | 324.61000 | 0.32461 | 428,820 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.44 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 829,853,528.00 | 2,800 | 2,350 |
| R202 | On | 03/08/2017 | Bond Future | | | 236.53664 | 236.53664 | 236.91120 | 236.91120 | | | 4,730,732.80 | 20 | 30,581 |
| R202 | On | 02/11/2017 | Bond Future | | | 241.09423 | 241.09423 | 241.47717 | 241.47717 | | | 89,928,147.79 | 373 | 373 |
| R202 | On | 01/02/2018 | Bond Future | | | 242.09341 | 242.09341 | 242.48335 | 242.48335 | | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | | | 246.95948 | 246.95948 | 247.36180 | 247.36180 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 94,658,880.59 | 393 | 30,954 |
| R202 | On | 03/08/2017 | Bond Future | 258.35 | Put | | | 21,438.80000 | 21.43880 | 21,813,360 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.36 | Put | | | 21,448.80000 | 21.44880 | 21,823,360 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.37 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.37 | Put | | | 21,458.80000 | 21.45880 | 21,833,360 | | 0.00 | 0 | 0 |
| R202 | On | 03/08/2017 | Bond Future | 258.35 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.89 | Put | | | 12,412.83000 | 12.41283 | 12,795,770 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.90 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.90 | Put | | | 12,422.83000 | 12.42283 | 12,805,770 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 02/11/2017 | Bond Future | 253.91 | Put | | | 12,432.83000 | 12.43283 | 12,815,770 | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.06 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.06 | Put | | | 6,576.65000 | 6.57665 | 6,966,590 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R202 | On | 01/02/2018 | Bond Future | 249.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.07 | Put | | | 6,586.65000 | 6.58665 | 6,976,590 | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.08 | Put | | | 6,596.65000 | 6.59665 | 6,986,590 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.49 | Put | | | 128.20000 | 0.12820 | 530,520 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.47 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.47 | Put | | | 108.20000 | 0.10820 | 510,520 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.48 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.48 | Put | | | 118.20000 | 0.11820 | 520,520 | | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.49 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 94,658,880.59 | 393 | 30,954 |
| R2023 | On | 03/08/2017 | Bond Future | | | 8.03889 | 102.10670 | 8.02441 | 102.17017 | | 5.03 | 0.00 | 0 | 38,422 |
| R2023 | On | 02/11/2017 | Bond Future | | | 8.05908 | 100.12333 | 8.04363 | 100.18857 | | 4.55 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | | | 8.07645 | 102.06133 | 8.06019 | 102.12730 | | 4.56 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | | | 8.08521 | 100.12038 | 8.06771 | 100.18853 | | 4.55 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 38,422 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Call | | | 2,405.35000 | 2.40535 | 2,341,230 | 5.15 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.58 | Put | | | 5.55000 | 0.00555 | 4,900 | 5.15 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Call | | | 2,447.32000 | 2.44732 | 2,383,240 | 5.15 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.59 | Put | | | 4.98000 | 0.00498 | 4,370 | 5.15 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Call | | | 2,489.32000 | 2.48932 | 2,425,280 | 5.16 | 0.00 | 0 | 0 |
| R2023 | On | 03/08/2017 | Bond Future | 8.60 | Put | | | 4.47000 | 0.00447 | 3,900 | 5.16 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Put | | | 273.76000 | 0.27376 | 276,040 | 4.64 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Call | | | 2,459.28000 | 2.45928 | 2,396,170 | 4.64 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.57 | Put | | | 266.09000 | 0.26609 | 268,220 | 4.64 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Call | | | 2,492.73000 | 2.49273 | 2,429,770 | 4.65 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.58 | Put | | | 258.45000 | 0.25845 | 260,730 | 4.65 | 0.00 | 0 | 0 |
| R2023 | On | 02/11/2017 | Bond Future | 8.56 | Call | | | 2,425.85000 | 2.42585 | 2,362,890 | 4.64 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Call | | | 1,938.22000 | 1.93822 | 1,885,510 | 4.58 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Put | | | 930.70000 | 0.93070 | 943,960 | 4.58 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Call | | | 1,963.54000 | 1.96354 | 1,910,590 | 4.58 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Put | | | 915.95000 | 0.91595 | 928,970 | 4.58 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Call | | | 1,989.31000 | 1.98931 | 1,936,110 | 4.59 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Put | | | 901.67000 | 0.90167 | 914,440 | 4.59 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.28 | Call | | | 822.88000 | 0.82288 | 2,016,380 | 4.56 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.28 | Put | | | 0.00000 | 0.00000 | 1,261,650 | 4.56 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.29 | Call | | | 861.43000 | 0.86143 | 2,039,320 | 4.56 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.29 | Put | | | 0.00000 | 0.00000 | 1,246,040 | 4.56 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.27 | Call | | | 784.31000 | 0.78431 | 1,993,920 | 4.56 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2023 | On | 03/05/2018 | Bond Future | 8.27 | Put | | | 0.00000 | 0.00000 | 1,277,760 | 4.56 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 38,422 |
| R2030 | On | 03/08/2017 | Bond Future | | | 9.19858 | 91.38220 | 9.17517 | 91.54353 | | | 0.00 | 0 | 49,979 |
| R2030 | On | 02/11/2017 | Bond Future | | | 9.24456 | 93.12450 | 9.22029 | 93.28938 | | | 0.00 | 0 | 2 |
| R2030 | On | 01/02/2018 | Bond Future | | | 9.28986 | 90.92193 | 9.26481 | 91.08955 | | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | | | 9.33918 | 92.69584 | 9.31312 | 92.86759 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 49,981 |
| R2030 | On | 03/08/2017 | Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 1,195.42000 | 1.19542 | 1,034,090 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.33 | Call | | | 1,059.76000 | 1.05976 | 898,430 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.33 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/08/2017 | Bond Future | 9.34 | Call | | | 1,127.63000 | 1.12763 | 966,300 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 809.30000 | 0.80930 | 644,420 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 876.46000 | 0.87646 | 711,580 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 943.54000 | 0.94354 | 778,660 | | 0.00 | 0 | 0 |
| R2030 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 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 | | | 701.07000 | 0.70107 | 533,450 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.37 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.38 | Call | | | 767.33000 | 0.76733 | 599,710 | | 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 | | | 833.53000 | 0.83353 | 665,910 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.49 | Call | | | 1,157.08000 | 1.15708 | 985,330 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.49 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.50 | Call | | | 1,221.90000 | 1.22190 | 1,050,150 | | 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 | | | 1,286.65000 | 1.28665 | 1,114,900 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 49,981 |
| R2032 | On | 03/08/2017 | Bond Future | | | 9.39412 | 93.90667 | 9.37577 | 94.04183 | | 10.72 | 18,781,334.00 | 200 | 29,915 |
| R2032 | On | 02/11/2017 | Bond Future | | | 9.44572 | 91.53930 | 9.42670 | 91.67754 | | 11.20 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | | | 9.49651 | 93.31106 | 9.47692 | 93.45157 | | 10.81 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | | | 9.54695 | 90.97312 | 9.52659 | 91.11722 | | 11.20 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 18,781,334.00 | 200 | 29,915 |
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Call | | | 1,052.70000 | 1.05270 | 939,680 | 10.56 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2032 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 654.10000 | 0.65410 | 676,240 | 10.56 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 1,095.39000 | 1.09539 | 980,780 | 10.57 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 623.56000 | 0.62356 | 644,110 | 10.57 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 1,139.01000 | 1.13901 | 1,022,810 | 10.57 | 0.00 | 0 | 0 |
| R2032 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 594.04000 | 0.59404 | 613,000 | 10.57 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Call | | | 2,399.52000 | 2.39952 | 2,301,750 | 11.07 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.48 | Put | | | 2,012.89000 | 2.01289 | 2,053,360 | 11.07 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Call | | | 2,438.18000 | 2.43818 | 2,339,500 | 11.08 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.49 | Put | | | 1,979.28000 | 1.97928 | 2,018,840 | 11.08 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Call | | | 2,476.97000 | 2.47697 | 2,377,610 | 11.08 | 0.00 | 0 | 0 |
| R2032 | On | 02/11/2017 | Bond Future | 9.50 | Put | | | 1,945.87000 | 1.94587 | 1,984,750 | 11.08 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Call | | | 3,251.87000 | 3.25187 | 3,118,360 | 10.71 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Put | | | 2,729.27000 | 2.72927 | 2,736,270 | 10.71 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Call | | | 3,290.62000 | 3.29062 | 3,155,810 | 10.72 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Put | | | 2,696.84000 | 2.69684 | 2,702,540 | 10.72 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Call | | | 3,329.33000 | 3.32933 | 3,193,220 | 10.72 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Put | | | 2,664.45000 | 2.66445 | 2,668,850 | 10.72 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.70 | Call | | | 1,216.90000 | 1.21690 | 4,142,150 | 11.18 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.70 | Put | | | 0.00000 | 0.00000 | 3,069,350 | 11.18 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.71 | Call | | | 1,286.36000 | 1.28636 | 4,180,510 | 11.18 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.71 | Put | | | 0.00000 | 0.00000 | 3,038,250 | 11.18 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.72 | Call | | | 1,355.75000 | 1.35575 | 4,219,040 | 11.19 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.72 | Put | | | 0.00000 | 0.00000 | 3,007,390 | 11.19 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 18,781,334.00 | 200 | 29,915 |
| R2035 | On | 03/08/2017 | Bond Future | | | 9.59441 | 97.81918 | 9.56606 | 98.04712 | | | 0.00 | 0 | 11,141 |
| R2035 | On | 02/11/2017 | Bond Future | | | 9.64988 | 95.18357 | 9.62057 | 95.41638 | | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | | | 9.70583 | 97.02592 | 9.67563 | 97.26280 | | | 0.00 | 0 | 0 |
| R2035 | On | 03/05/2018 | Bond Future | | | 9.75777 | 94.41581 | 9.72652 | 94.65808 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 11,141 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 453.21000 | 0.45321 | 681,150 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 372.13000 | 0.37213 | 600,070 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.50 | Put | | | 534.40000 | 0.53440 | 762,340 | | 0.00 | 0 | 0 |
| R2035 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 243.76000 | 0.24376 | 476,570 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 163.92000 | 0.16392 | 396,730 | | 0.00 | 0 | 0 |

| 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 02/11/2017 Bond Future | 9.61 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 On 02/11/2017 Bond Future | 9.61 | Put | | | 84.18000 | 0.08418 | 316,990 | | 0.00 | 0 | 0 |
| R2035 On 01/02/2018 Bond Future | 9.75 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 On 01/02/2018 Bond Future | 9.73 | Call | | | 425.81000 | 0.42581 | 188,930 | | 0.00 | 0 | 0 |
| R2035 On 01/02/2018 Bond Future | 9.73 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 On 01/02/2018 Bond Future | 9.74 | Call | | | 503.81000 | 0.50381 | 266,930 | | 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 | | | 581.71000 | 0.58171 | 344,830 | | 0.00 | 0 | 0 |
| R2035 On 03/05/2018 Bond Future | 9.90 | Call | | | 1,332.98000 | 1.33298 | 1,090,710 | | 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 | | | 1,408.94000 | 1.40894 | 1,166,670 | | 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 | | | 1,256.93000 | 1.25693 | 1,014,660 | | 0.00 | 0 | 0 |
| R2035 On 03/05/2018 Bond Future | 9.89 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | 0.00 | 0 | 11,141 |
| R2037 On 03/08/2017 Bond Future | | | 9.68441 | 89.88882 | 9.65616 | 90.11491 | | 12.66 | 1,977,554.04 | 22 | 66,825 |
| R2037 On 02/11/2017 Bond Future | | | 9.73650 | 91.60264 | 9.70734 | 91.83353 | | 12.74 | 0.00 | 0 | 233 |
| R2037 On 01/02/2018 Bond Future | | | 9.78841 | 89.12028 | 9.75841 | 89.35518 | | 12.87 | 0.00 | 0 | 0 |
| R2037 On 03/05/2018 Bond Future | | | 9.84361 | 90.85898 | 9.81257 | 91.09934 | | 12.74 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | 1,977,554.04 | 22 | 67,058 |
| R2037 On 03/08/2017 Bond Future | 9.56 | Call | | | 610.14000 | 0.61014 | 493,660 | 12.42 | 0.00 | 0 | 0 |
| R2037 On 03/08/2017 Bond Future | 9.56 | Put | | | 1,386.39000 | 1.38639 | 1,496,000 | 12.42 | 0.00 | 0 | 0 |
| R2037 On 03/08/2017 Bond Future | 9.57 | Call | | | 640.91000 | 0.64091 | 520,930 | 12.43 | 0.00 | 0 | 0 |
| R2037 On 03/08/2017 Bond Future | 9.57 | Put | | | 1,335.95000 | 1.33595 | 1,442,060 | 12.43 | 0.00 | 0 | 0 |
| R2037 On 03/08/2017 Bond Future | 9.58 | Call | | | 672.69000 | 0.67269 | 549,300 | 12.44 | 0.00 | 0 | 0 |
| R2037 On 03/08/2017 Bond Future | 9.58 | Put | | | 1,286.63000 | 1.28663 | 1,389,330 | 12.44 | 0.00 | 0 | 0 |
| R2037 On 02/11/2017 Bond Future | 9.65 | Call | | | 2,273.02000 | 2.27302 | 2,152,450 | 12.55 | 0.00 | 0 | 0 |
| R2037 On 02/11/2017 Bond Future | 9.65 | Put | | | 2,729.77000 | 2.72977 | 2,840,090 | 12.55 | 0.00 | 0 | 0 |
| R2037 On 02/11/2017 Bond Future | 9.66 | Call | | | 2,310.77000 | 2.31077 | 2,189,210 | 12.56 | 0.00 | 0 | 0 |
| R2037 On 02/11/2017 Bond Future | 9.66 | Put | | | 2,687.60000 | 2.68760 | 2,796,930 | 12.56 | 0.00 | 0 | 0 |
| R2037 On 02/11/2017 Bond Future | 9.67 | Call | | | 2,348.87000 | 2.34887 | 2,226,120 | 12.57 | 0.00 | 0 | 0 |
| R2037 On 02/11/2017 Bond Future | 9.67 | Put | | | 2,645.90000 | 2.64590 | 2,754,040 | 12.57 | 0.00 | 0 | 0 |
| R2037 On 01/02/2018 Bond Future | 9.83 | Call | | | 3,672.60000 | 3.67260 | 3,495,910 | 12.78 | 0.00 | 0 | 0 |
| R2037 On 01/02/2018 Bond Future | 9.83 | Put | | | 3,113.63000 | 3.11363 | 3,171,840 | 12.78 | 0.00 | 0 | 0 |
| R2037 On 01/02/2018 Bond Future | 9.81 | Call | | | 3,589.53000 | 3.58953 | 3,416,330 | 12.77 | 0.00 | 0 | 0 |
| R2037 On 01/02/2018 Bond Future | 9.81 | Put | | | 3,186.17000 | 3.18617 | 3,247,870 | 12.77 | 0.00 | 0 | 0 |
| R2037 On 01/02/2018 Bond Future | 9.82 | Call | | | 3,630.95000 | 3.63095 | 3,455,870 | 12.78 | 0.00 | 0 | 0 |
| R2037 On 01/02/2018 Bond Future | 9.82 | Put | | | 3,149.73000 | 3.14973 | 3,209,550 | 12.78 | 0.00 | 0 | 0 |
| R2037 On 03/05/2018 Bond Future | 9.98 | Call | | | 1,284.68000 | 1.28468 | 4,616,470 | 12.73 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2037 | On | 03/05/2018 | Bond Future | 9.98 | Put | | | 0.00000 | 0.00000 | 3,572,150 | 12.73 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.99 | Call | | | 1,360.49000 | 1.36049 | 4,657,450 | 12.74 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.99 | Put | | | 0.00000 | 0.00000 | 3,537,320 | 12.74 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.97 | Call | | | 1,208.76000 | 1.20876 | 4,575,330 | 12.72 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.97 | Put | | | 0.00000 | 0.00000 | 3,606,930 | 12.72 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 1,977,554.04 | 22 | 67,058 |
| R204 | On | 03/08/2017 | Bond Future | | | 7.39992 | 101.80293 | 7.38823 | 101.81799 | | 1.02 | 0.00 | 0 | 42,165 |
| R204 | On | 02/11/2017 | Bond Future | | | 7.32000 | 103.74389 | 7.30505 | 103.75981 | | 0.53 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | | | 7.16569 | 101.71195 | 7.14695 | 101.72762 | | 0.70 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | | | 6.86916 | 103.69661 | 6.84112 | 103.71352 | | 0.53 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 42,165 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Call | | | 466.24000 | 0.46624 | 451,040 | 1.05 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.75 | Put | | | 1.62000 | 0.00162 | 1,480 | 1.05 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Call | | | 478.82000 | 0.47882 | 463,620 | 1.05 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.76 | Put | | | 1.40000 | 0.00140 | 1,260 | 1.05 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Call | | | 491.41000 | 0.49141 | 476,230 | 1.05 | 0.00 | 0 | 0 |
| R204 | On | 03/08/2017 | Bond Future | 7.77 | Put | | | 1.20000 | 0.00120 | 1,080 | 1.05 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Call | | | 472.06000 | 0.47206 | 454,860 | 0.54 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.74 | Put | | | 10.54000 | 0.01054 | 9,260 | 0.54 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Call | | | 481.95000 | 0.48195 | 464,720 | 0.54 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.75 | Put | | | 9.85000 | 0.00985 | 8,540 | 0.54 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Call | | | 491.80000 | 0.49180 | 474,690 | 0.54 | 0.00 | 0 | 0 |
| R204 | On | 02/11/2017 | Bond Future | 7.76 | Put | | | 9.13000 | 0.00913 | 7,940 | 0.54 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Call | | | 255.03000 | 0.25503 | 242,770 | 0.69 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Put | | | 168.89000 | 0.16889 | 172,300 | 0.69 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Call | | | 259.78000 | 0.25978 | 247,430 | 0.69 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Put | | | 165.28000 | 0.16528 | 168,600 | 0.69 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.27 | Call | | | 264.86000 | 0.26486 | 252,420 | 0.69 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.27 | Put | | | 162.01000 | 0.16201 | 165,240 | 0.69 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.08 | Call | | | 143.96000 | 0.14396 | 256,220 | 0.51 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.08 | Put | | | 0.00000 | 0.00000 | 129,170 | 0.51 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.09 | Call | | | 149.98000 | 0.14998 | 260,240 | 0.51 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.09 | Put | | | 0.00000 | 0.00000 | 127,170 | 0.51 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.10 | Call | | | 156.00000 | 0.15600 | 264,290 | 0.51 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.10 | Put | | | 0.00000 | 0.00000 | 125,200 | 0.51 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 42,165 |
| R2040 | On | 03/08/2017 | Bond Future | | | 9.80468 | 92.93857 | 9.76642 | 93.26388 | | 13.27 | 13,940,785.50 | 150 | 14,239 |
| R2040 | On | 02/11/2017 | Bond Future | | | 9.85859 | 94.71054 | 9.81914 | 95.04249 | | 13.39 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2040 | On | 01/02/2018 | Bond Future | | | 9.91245 | 92.03802 | 9.87185 | 92.37592 | | 13.52 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | | | 9.96950 | 93.83364 | 9.92755 | 94.17900 | | 13.39 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 13,940,785.50 | 150 | 14,239 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 1,725.19000 | 1.72519 | 1,915,700 | 13.06 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Call | | | 495.45000 | 0.49545 | 369,730 | 13.05 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.61 | Put | | | 1,844.97000 | 1.84497 | 2,044,560 | 13.05 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 522.22000 | 0.52222 | 391,940 | 13.06 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 1,784.52000 | 1.78452 | 1,979,550 | 13.06 | 0.00 | 0 | 0 |
| R2040 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 549.99000 | 0.54999 | 415,190 | 13.06 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 3,405.74000 | 3.40574 | 3,562,490 | 13.08 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 2,060.51000 | 2.06051 | 1,888,800 | 13.06 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 3,505.95000 | 3.50595 | 3,666,190 | 13.06 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 2,096.73000 | 2.09673 | 1,923,260 | 13.07 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 3,455.70000 | 3.45570 | 3,614,180 | 13.07 | 0.00 | 0 | 0 |
| R2040 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 2,133.11000 | 2.13311 | 1,957,910 | 13.08 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.87 | Call | | | 3,634.22000 | 3.63422 | 3,458,900 | 13.45 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.87 | Put | | | 3,649.67000 | 3.64967 | 3,812,250 | 13.45 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Call | | | 3,676.02000 | 3.67602 | 3,499,460 | 13.45 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Put | | | 3,608.03000 | 3.60803 | 3,769,370 | 13.45 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 3,718.06000 | 3.71806 | 3,539,990 | 13.46 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 3,566.76000 | 3.56676 | 3,726,590 | 13.46 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.08 | Call | | | 1,245.06000 | 1.24506 | 4,861,570 | 13.30 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.08 | Put | | | 0.00000 | 0.00000 | 3,961,870 | 13.30 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.06 | Call | | | 1,083.29000 | 1.08329 | 4,776,080 | 13.28 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.06 | Put | | | 0.00000 | 0.00000 | 4,038,150 | 13.28 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.07 | Call | | | 1,164.23000 | 1.16423 | 4,818,570 | 13.29 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.07 | Put | | | 0.00000 | 0.00000 | 3,999,700 | 13.29 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | | | 13,940,785.50 | 150 | 14,239 |
| R2044 | On | 03/08/2017 | Bond Future | | | 9.83442 | 90.02702 | 9.79611 | 90.35576 | | 13.88 | 0.00 | 0 | 24,110 |
| R2044 | On | 02/11/2017 | Bond Future | | | 9.88689 | 91.74348 | 9.84741 | 92.07896 | | 14.04 | 0.00 | 0 | 200 |
| R2044 | On | 01/02/2018 | Bond Future | | | 9.93926 | 89.13868 | 9.89865 | 89.48025 | | 14.17 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | | | 9.99460 | 90.87774 | 9.95268 | 91.22676 | | 14.04 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 24,310 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Put | | | 1,865.54000 | 1.86554 | 2,067,210 | 13.66 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Call | | | 453.16000 | 0.45316 | 335,000 | 13.65 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.62 | Put | | | 1,991.14000 | 1.99114 | 2,201,720 | 13.65 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Call | | | 478.32000 | 0.47832 | 355,730 | 13.66 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.63 | Put | | | 1,927.78000 | 1.92778 | 2,133,930 | 13.66 | 0.00 | 0 | 0 |
| R2044 | On | 03/08/2017 | Bond Future | 9.64 | Call | | | 504.46000 | 0.50446 | 377,390 | 13.66 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 2,031.60000 | 2.03160 | 1,862,390 | 13.70 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 3,653.77000 | 3.65377 | 3,820,040 | 13.70 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Call | | | 2,067.51000 | 2.06751 | 1,896,350 | 13.71 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.67 | Put | | | 3,601.87000 | 3.60187 | 3,766,190 | 13.71 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Call | | | 2,103.79000 | 2.10379 | 1,930,880 | 13.71 | 0.00 | 0 | 0 |
| R2044 | On | 02/11/2017 | Bond Future | 9.68 | Put | | | 3,550.48000 | 3.55048 | 3,713,050 | 13.71 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 3,658.54000 | 3.65854 | 3,488,040 | 14.10 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 3,731.58000 | 3.73158 | 3,902,650 | 14.10 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.90 | Call | | | 3,700.48000 | 3.70048 | 3,528,740 | 14.11 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.90 | Put | | | 3,689.08000 | 3.68908 | 3,858,910 | 14.11 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.91 | Call | | | 3,742.66000 | 3.74266 | 3,569,660 | 14.12 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.91 | Put | | | 3,646.97000 | 3.64697 | 3,815,540 | 14.12 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.09 | Call | | | 1,134.67000 | 1.13467 | 4,872,120 | 13.94 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.09 | Put | | | 0.00000 | 0.00000 | 4,086,470 | 13.94 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.10 | Call | | | 1,216.33000 | 1.21633 | 4,915,250 | 13.95 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.10 | Put | | | 0.00000 | 0.00000 | 4,047,940 | 13.95 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.11 | Call | | | 1,297.87000 | 1.29787 | 4,958,550 | 13.96 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.11 | Put | | | 0.00000 | 0.00000 | 4,009,700 | 13.96 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 24,310 |
| R2048 | On | 03/08/2017 | Bond Future | | | 9.79907 | 93.68602 | 9.76061 | 94.02528 | | 13.73 | 0.00 | 0 | 77,431 |
| R2048 | On | 02/11/2017 | Bond Future | | | 9.85254 | 91.03501 | 9.81290 | 91.38118 | | 14.56 | 0.00 | 0 | 226 |
| R2048 | On | 01/02/2018 | Bond Future | | | 9.90636 | 92.79707 | 9.86559 | 93.14944 | | 14.00 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | | | 9.95641 | 90.16774 | 9.91435 | 90.52788 | | 14.56 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 77,657 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Call | | | 403.77000 | 0.40377 | 295,400 | 13.47 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.56 | Put | | | 2,210.68000 | 2.21068 | 2,441,570 | 13.47 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Call | | | 427.23000 | 0.42723 | 314,410 | 13.48 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.57 | Put | | | 2,142.56000 | 2.14256 | 2,369,000 | 13.48 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Call | | | 451.66000 | 0.45166 | 334,390 | 13.49 | 0.00 | 0 | 0 |
| R2048 | On | 03/08/2017 | Bond Future | 9.58 | Put | | | 2,075.57000 | 2.07557 | 2,297,560 | 13.49 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Call | | | 2,137.41000 | 2.13741 | 1,964,900 | 14.20 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.64 | Put | | | 3,675.40000 | 3.67540 | 3,849,060 | 14.20 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Call | | | 2,174.84000 | 2.17484 | 2,000,340 | 14.20 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.65 | Put | | | 3,622.61000 | 3.62261 | 3,794,280 | 14.20 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Call | | | 2,212.65000 | 2.21265 | 2,036,360 | 14.21 | 0.00 | 0 | 0 |
| R2048 | On | 02/11/2017 | Bond Future | 9.66 | Put | | | 3,570.36000 | 3.57036 | 3,740,240 | 14.21 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 3,897.95000 | 3.89795 | 3,720,820 | 13.93 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 3,686.68000 | 3.68668 | 3,861,920 | 13.93 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.90 | Call | | | 3,941.90000 | 3.94190 | 3,763,490 | 13.94 | 0.00 | 0 | 0 |

| 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 | 9.90 | Put | | | 3,644.33000 | 3.64433 | 3,818,290 | 13.94 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.91 | Call | | | 3,986.08000 | 3.98608 | 3,806,390 | 13.95 | 0.00 | 0 | 0 |
| R2048 | On | 01/02/2018 | Bond Future | 9.91 | Put | | | 3,602.37000 | 3.60237 | 3,775,050 | 13.95 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.05 | Call | | | 1,152.32000 | 1.15232 | 4,997,530 | 14.44 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.05 | Put | | | 0.00000 | 0.00000 | 4,205,350 | 14.44 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.06 | Call | | | 1,236.22000 | 1.23622 | 5,041,650 | 14.45 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.06 | Put | | | 0.00000 | 0.00000 | 4,165,570 | 14.45 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.07 | Call | | | 1,319.98000 | 1.31998 | 5,085,950 | 14.45 | 0.00 | 0 | 0 |
| R2048 | On | 03/05/2018 | Bond Future | 10.07 | Put | | | 0.00000 | 0.00000 | 4,126,110 | 14.45 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 77,657 |
| R207 | On | 03/08/2017 | Bond Future | | | 7.50820 | 99.90034 | 7.48213 | 99.95723 | | 1.90 | 0.00 | 0 | 46,581 |
| R207 | On | 02/11/2017 | Bond Future | | | 7.47427 | 101.80504 | 7.44473 | 101.86357 | | 1.44 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | | | 7.41893 | 100.13362 | 7.38560 | 100.19274 | | 1.57 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | | | 7.35273 | 102.08744 | 7.31353 | 102.14865 | | 1.44 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 46,581 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Call | | | 1,530.12000 | 1.53012 | 1,473,230 | 1.97 | 0.00 | 0 | 51 |
| R207 | On | 03/08/2017 | Bond Future | 8.19 | Put | | | 0.01000 | 0.00001 | 0,010 | 1.97 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Call | | | 1,957.05000 | 1.95705 | 1,900,160 | 2.01 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.39 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.01 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Call | | | 1,978.33000 | 1.97833 | 1,921,440 | 2.01 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.40 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.01 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Call | | | 1,999.61000 | 1.99961 | 1,942,720 | 2.01 | 0.00 | 0 | 0 |
| R207 | On | 03/08/2017 | Bond Future | 8.41 | Put | | | 0.00000 | 0.00000 | 0,000 | 2.01 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Call | | | 1,218.25000 | 1.21825 | 1,162,110 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.05 | Put | | | 27.75000 | 0.02775 | 30,140 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Call | | | 1,182.04000 | 1.18204 | 1,126,150 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.03 | Put | | | 30.59000 | 0.03059 | 33,230 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Call | | | 1,200.08000 | 1.20008 | 1,144,060 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 02/11/2017 | Bond Future | 8.04 | Put | | | 29.10000 | 0.02910 | 31,610 | 1.49 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.62 | Call | | | 699.13000 | 0.69913 | 655,050 | 1.55 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.62 | Put | | | 284.30000 | 0.28430 | 299,340 | 1.55 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.60 | Call | | | 676.27000 | 0.67627 | 632,800 | 1.55 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.60 | Put | | | 296.74000 | 0.29674 | 312,390 | 1.55 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.61 | Call | | | 687.65000 | 0.68765 | 643,870 | 1.55 | 0.00 | 0 | 0 |
| R207 | On | 01/02/2018 | Bond Future | 7.61 | Put | | | 290.47000 | 0.29047 | 305,810 | 1.55 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.57 | Call | | | 399.59000 | 0.39959 | 699,010 | 1.42 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.57 | Put | | | 0.00000 | 0.00000 | 360,630 | 1.42 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.58 | Call | | | 415.13000 | 0.41513 | 709,090 | 1.42 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.58 | Put | | | 0.00000 | 0.00000 | 355,170 | 1.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R207 | On | 03/05/2018 | Bond Future | 7.56 | Call | | | 384.05000 | 0.38405 | 689,350 | 1.42 | 0.00 | 0 | 0 |
| R207 | On | 03/05/2018 | Bond Future | 7.56 | Put | | | 0.00000 | 0.00000 | 366,510 | 1.42 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 51 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 46,632 |
| R208 | On | 03/08/2017 | Bond Future | | | 7.64092 | 99.59613 | 7.61560 | 99.67410 | | 3.08 | 50,794,026.30 | 510 | 36,906 |
| R208 | On | 02/11/2017 | Bond Future | | | 7.63403 | 98.09319 | 7.60643 | 98.17317 | | 2.56 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | | | 7.61778 | 99.99184 | 7.58792 | 100.07286 | | 2.62 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | | | 7.59090 | 98.54050 | 7.55783 | 98.62401 | | 2.56 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 50,794,026.30 | 510 | 36,906 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Call | | | 2,141.22000 | 2.14122 | 2,063,220 | 3.15 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.32 | Put | | | 0.12000 | 0.00012 | 0,090 | 3.15 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Call | | | 2,081.28000 | 2.08128 | 2,003,260 | 3.15 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.30 | Put | | | 0.17000 | 0.00017 | 0,120 | 3.15 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Call | | | 2,111.25000 | 2.11125 | 2,033,250 | 3.15 | 0.00 | 0 | 0 |
| R208 | On | 03/08/2017 | Bond Future | 8.31 | Put | | | 0.14000 | 0.00014 | 0,110 | 3.15 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Call | | | 1,729.47000 | 1.72947 | 1,649,640 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.18 | Put | | | 83.59000 | 0.08359 | 83,740 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Call | | | 1,754.66000 | 1.75466 | 1,674,630 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.19 | Put | | | 80.38000 | 0.08038 | 80,330 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Call | | | 1,779.94000 | 1.77994 | 1,699,830 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 02/11/2017 | Bond Future | 8.20 | Put | | | 77.28000 | 0.07728 | 77,150 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Call | | | 1,151.84000 | 1.15184 | 1,076,800 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Put | | | 497.31000 | 0.49731 | 503,290 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.84 | Call | | | 1,169.34000 | 1.16934 | 1,094,000 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.84 | Put | | | 487.89000 | 0.48789 | 493,570 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Call | | | 1,186.98000 | 1.18698 | 1,111,330 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Put | | | 478.62000 | 0.47862 | 483,990 | 2.59 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.78 | Put | | | 0.00000 | 0.00000 | 655,930 | 2.51 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.79 | Call | | | 584.45000 | 0.58445 | 1,147,460 | 2.51 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.79 | Put | | | 0.00000 | 0.00000 | 646,520 | 2.51 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.77 | Call | | | 534.28000 | 0.53428 | 1,116,570 | 2.51 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.77 | Put | | | 0.00000 | 0.00000 | 665,800 | 2.51 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.78 | Call | | | 559.37000 | 0.55937 | 1,131,790 | 2.51 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 50,794,026.30 | 510 | 36,906 |
| R209 | On | 03/08/2017 | Bond Future | | | 9.56356 | 73.62765 | 9.53506 | 73.81949 | | 12.59 | 0.00 | 0 | 74,564 |
| R209 | On | 02/11/2017 | Bond Future | | | 9.61218 | 71.88156 | 9.58280 | 72.07748 | | 13.39 | 0.00 | 0 | 800 |
| R209 | On | 01/02/2018 | Bond Future | | | 9.65991 | 73.27290 | 9.62974 | 73.47223 | | 12.88 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | | | 9.70716 | 71.55210 | 9.67601 | 71.75602 | | 13.39 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 75,364 |

| 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 | 03/08/2017 | Bond Future | 9.43 | Call | | | 466.25000 | 0.46625 | 376,610 | 12.41 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.43 | Put | | | 1,180.19000 | 1.18019 | 1,282,390 | 12.41 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Call | | | 491.07000 | 0.49107 | 398,520 | 12.41 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.44 | Put | | | 1,136.59000 | 1.13659 | 1,235,880 | 12.41 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Call | | | 516.76000 | 0.51676 | 421,300 | 12.42 | 0.00 | 0 | 0 |
| R209 | On | 03/08/2017 | Bond Future | 9.45 | Put | | | 1,093.97000 | 1.09397 | 1,190,350 | 12.42 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Call | | | 652.10000 | 0.65210 | 579,960 | 12.82 | 0.00 | 0 | 4,100 |
| R209 | On | 02/11/2017 | Bond Future | 9.00 | Put | | | 4,710.54000 | 4.71054 | 4,834,320 | 12.82 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Call | | | 1,875.74000 | 1.87574 | 1,740,750 | 13.11 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.52 | Put | | | 2,297.22000 | 2.29722 | 2,358,150 | 13.11 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Call | | | 1,939.34000 | 1.93934 | 1,802,250 | 13.12 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.54 | Put | | | 2,226.19000 | 2.22619 | 2,285,020 | 13.12 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.75 | Call | | | 2,677.64000 | 2.67764 | 2,520,590 | 13.25 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.75 | Put | | | 1,573.37000 | 1.57337 | 1,612,240 | 13.25 | 0.00 | 0 | 6,500 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Call | | | 84.07000 | 0.08407 | 72,910 | 12.82 | 0.00 | 0 | 2,800 |
| R209 | On | 02/11/2017 | Bond Future | 8.30 | Put | | | 9,482.92000 | 9.48292 | 9,667,680 | 12.82 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Call | | | 3,717.73000 | 3.71773 | 3,530,730 | 13.39 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.00 | Put | | | 1,009.66000 | 1.00966 | 1,018,580 | 13.39 | 0.00 | 0 | 3,360 |
| R209 | On | 02/11/2017 | Bond Future | 10.60 | Call | | | 6,639.69000 | 6.63969 | 6,437,520 | 13.93 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 10.60 | Put | | | 301.53000 | 0.30153 | 295,280 | 13.93 | 0.00 | 0 | 1,300 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Call | | | 1,907.39000 | 1.90739 | 1,771,350 | 13.12 | 0.00 | 0 | 0 |
| R209 | On | 02/11/2017 | Bond Future | 9.53 | Put | | | 2,261.51000 | 2.26151 | 2,321,390 | 13.12 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Call | | | 3,084.35000 | 3.08435 | 2,955,680 | 12.86 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Put | | | 2,490.47000 | 2.49047 | 2,561,130 | 12.86 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Call | | | 3,119.40000 | 3.11940 | 2,990,010 | 12.87 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Put | | | 2,460.18000 | 2.46018 | 2,530,120 | 12.87 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Call | | | 3,049.49000 | 3.04949 | 2,921,760 | 12.86 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Put | | | 2,521.04000 | 2.52104 | 2,592,640 | 12.86 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.84 | Call | | | 1,063.83000 | 1.06383 | 3,797,610 | 13.30 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.84 | Put | | | 0.00000 | 0.00000 | 2,937,700 | 13.30 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.85 | Call | | | 1,127.93000 | 1.12793 | 3,832,360 | 13.31 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.85 | Put | | | 0.00000 | 0.00000 | 2,908,350 | 13.31 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.86 | Call | | | 1,191.94000 | 1.19194 | 3,867,260 | 13.31 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.86 | Put | | | 0.00000 | 0.00000 | 2,879,240 | 13.31 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 18,060 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 93,424 |
| R210 | On | 03/08/2017 | Bond Future | | | 185.08431 | 185.08431 | 185.14395 | 185.14395 | | | 0.00 | 0 | 1,675 |
| R210 | On | 02/11/2017 | Bond Future | | | 186.25085 | 186.25085 | 186.31267 | 186.31267 | | | 130,189,344.15 | 699 | 699 |
| R210 | On | 01/02/2018 | Bond Future | | | 189.91689 | 189.91689 | 189.97910 | 189.97910 | | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | | | 191.28447 | 191.28447 | 191.35176 | 191.35176 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| Total R210 Future | | | | | | | | | | | | 130,189,344.15 | 699 | 2,374 |
| R210 | On | 03/08/2017 | Bond Future | 196.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.28 | Put | | | 11,136.05000 | 11.13605 | 11,195,690 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.29 | Put | | | 11,146.05000 | 11.14605 | 11,205,690 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.30 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/08/2017 | Bond Future | 196.30 | Put | | | 11,156.05000 | 11.15605 | 11,215,690 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.09 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.09 | Put | | | 5,777.33000 | 5.77733 | 5,839,150 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.07 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.07 | Put | | | 5,757.33000 | 5.75733 | 5,819,150 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 02/11/2017 | Bond Future | 192.08 | Put | | | 5,767.33000 | 5.76733 | 5,829,150 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.36 | Put | | | 2,380.90000 | 2.38090 | 2,443,110 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.37 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.37 | Put | | | 2,390.90000 | 2.39090 | 2,453,110 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.38 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 01/02/2018 | Bond Future | 192.38 | Put | | | 2,400.90000 | 2.40090 | 2,463,110 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | 191.45 | Put | | | 98.24000 | 0.09824 | 165,530 | | 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 | | | 108.24000 | 0.10824 | 175,530 | | 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 | | | 88.24000 | 0.08824 | 155,530 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | 191.45 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 130,189,344.15 | 699 | 2,374 |
| R212 | On | 03/08/2017 | Bond Future | | | 147.44481 | 147.44481 | 147.49064 | 147.49064 | | | 235,911,696.00 | 1,600 | 3,258 |
| R212 | On | 02/11/2017 | Bond Future | | | 150.28574 | 150.28574 | 150.33326 | 150.33326 | | | 240,457,184.00 | 1,600 | 1,600 |
| R212 | On | 01/02/2018 | Bond Future | | | 151.18369 | 151.18369 | 151.23158 | 151.23158 | | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | | | 154.22240 | 154.22240 | 154.27427 | 154.27427 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 476,368,880.00 | 3,200 | 4,858 |
| R212 | On | 03/08/2017 | Bond Future | 153.34 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.34 | Put | | | 5,849.36000 | 5.84936 | 5,895,190 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.35 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.35 | Put | | | 5,859.36000 | 5.85936 | 5,905,190 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.36 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/08/2017 | Bond Future | 153.36 | Put | | | 5,869.36000 | 5.86936 | 5,915,190 | | 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 | | | 2,066.74000 | 2.06674 | 2,114,260 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 02/11/2017 | Bond Future | 152.41 | Put | | | 2,076.74000 | 2.07674 | 2,124,260 | | 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 | | | 2,086.74000 | 2.08674 | 2,134,260 | | 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 | | | 3,468.42000 | 3.46842 | 3,516,310 | | 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 | | | 3,478.42000 | 3.47842 | 3,526,310 | | 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 | | | 3,458.42000 | 3.45842 | 3,506,310 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.30 | Put | | | 25.73000 | 0.02573 | 77,600 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.28 | Put | | | 5.73000 | 0.00573 | 57,600 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.29 | Put | | | 15.73000 | 0.01573 | 67,600 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.30 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 476,368,880.00 | 3,200 | 4,858 |
| R213 | On | 03/08/2017 | Bond Future | | | 9.27329 | 85.70904 | 9.24975 | 85.86672 | | 10.47 | 0.00 | 0 | 63,820 |
| R213 | On | 02/11/2017 | Bond Future | | | 9.32204 | 83.79335 | 9.29766 | 83.95458 | | 10.99 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | | | 9.37094 | 85.41522 | 9.34582 | 85.57913 | | 10.61 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | | | 9.41574 | 83.52997 | 9.38969 | 83.69782 | | 10.99 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 63,820 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Call | | | 1,044.61000 | 1.04461 | 922,920 | 10.38 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.33 | Put | | | 508.76000 | 0.50876 | 544,750 | 10.38 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Call | | | 1,085.83000 | 1.08583 | 962,200 | 10.39 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.34 | Put | | | 483.55000 | 0.48355 | 517,600 | 10.39 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Call | | | 1,127.90000 | 1.12790 | 1,002,400 | 10.39 | 0.00 | 0 | 0 |
| R213 | On | 03/08/2017 | Bond Future | 9.35 | Put | | | 459.25000 | 0.45925 | 491,430 | 10.39 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Call | | | 2,131.07000 | 2.13107 | 2,000,700 | 10.78 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.34 | Put | | | 1,851.35000 | 1.85135 | 1,882,210 | 10.78 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Call | | | 2,165.77000 | 2.16577 | 2,034,590 | 10.79 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.35 | Put | | | 1,820.18000 | 1.82018 | 1,850,230 | 10.79 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Call | | | 2,200.78000 | 2.20078 | 2,068,790 | 10.79 | 0.00 | 0 | 0 |
| R213 | On | 02/11/2017 | Bond Future | 9.36 | Put | | | 1,789.39000 | 1.78939 | 1,818,630 | 10.79 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Call | | | 2,881.69000 | 2.88169 | 2,769,700 | 10.57 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Put | | | 2,463.79000 | 2.46379 | 2,515,710 | 10.57 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Call | | | 2,916.10000 | 2.91610 | 2,803,490 | 10.57 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Put | | | 2,433.34000 | 2.43334 | 2,484,640 | 10.57 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Call | | | 2,950.46000 | 2.95046 | 2,837,240 | 10.58 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Put | | | 2,402.92000 | 2.40292 | 2,453,610 | 10.58 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.56 | Call | | | 1,088.95000 | 1.08895 | 3,686,350 | 10.89 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.56 | Put | | | 0.00000 | 0.00000 | 2,765,250 | 10.89 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.57 | Call | | | 1,152.28000 | 1.15228 | 3,721,240 | 10.90 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.57 | Put | | | 0.00000 | 0.00000 | 2,736,810 | 10.90 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.58 | Call | | | 1,215.53000 | 1.21553 | 3,756,290 | 10.90 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.58 | Put | | | 0.00000 | 0.00000 | 2,708,610 | 10.90 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 63,820 |
| R214 | On | 03/08/2017 | Bond Future | | | 9.72368 | 73.22172 | 9.69018 | 73.45474 | | 13.26 | 0.00 | 0 | 37,026 |
| R214 | On | 02/11/2017 | Bond Future | | | 9.77482 | 71.32155 | 9.74032 | 71.55937 | | 14.19 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | | | 9.82619 | 72.70200 | 9.79074 | 72.94411 | | 13.61 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | | | 9.87382 | 70.82235 | 9.83728 | 71.06984 | | 14.19 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 37,026 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Call | | | 329.01000 | 0.32901 | 243,920 | 12.97 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.51 | Put | | | 1,604.10000 | 1.60410 | 1,752,030 | 12.97 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Call | | | 348.52000 | 0.34852 | 260,010 | 12.97 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.52 | Put | | | 1,551.86000 | 1.55186 | 1,696,370 | 12.97 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Call | | | 368.78000 | 0.36878 | 276,880 | 12.98 | 0.00 | 0 | 0 |
| R214 | On | 03/08/2017 | Bond Future | 9.53 | Put | | | 1,500.49000 | 1.50049 | 1,641,610 | 12.98 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Call | | | 1,661.59000 | 1.66159 | 1,544,720 | 13.94 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.58 | Put | | | 2,784.10000 | 2.78410 | 2,905,050 | 13.94 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Call | | | 1,691.29000 | 1.69129 | 1,573,170 | 13.94 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.59 | Put | | | 2,742.94000 | 2.74294 | 2,862,640 | 13.94 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Call | | | 1,721.31000 | 1.72131 | 1,601,930 | 13.95 | 0.00 | 0 | 0 |
| R214 | On | 02/11/2017 | Bond Future | 9.60 | Put | | | 2,702.21000 | 2.70221 | 2,820,650 | 13.95 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Call | | | 3,033.63000 | 3.03363 | 2,855,630 | 13.50 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Put | | | 2,833.70000 | 2.83370 | 2,897,810 | 13.50 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Call | | | 3,069.32000 | 3.06932 | 2,889,590 | 13.51 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Put | | | 2,801.27000 | 2.80127 | 2,863,650 | 13.51 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Call | | | 3,105.20000 | 3.10520 | 2,923,750 | 13.51 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Put | | | 2,769.14000 | 2.76914 | 2,829,800 | 13.51 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.97 | Call | | | 892.15000 | 0.89215 | 3,869,940 | 14.17 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.97 | Put | | | 0.00000 | 0.00000 | 3,225,280 | 14.17 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.98 | Call | | | 958.62000 | 0.95862 | 3,905,020 | 14.18 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.98 | Put | | | 0.00000 | 0.00000 | 3,193,890 | 14.18 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.99 | Call | | | 1,024.98000 | 1.02498 | 3,940,240 | 14.18 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.99 | Put | | | 0.00000 | 0.00000 | 3,162,750 | 14.18 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 37,026 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------------------|------------------|----------------|
| Total for Bond | | | | | | | | | | 1,877,663,017.94 | 10,430 | 936,997 |
| 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 |
| R203 On 15/09/2017 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

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

| 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/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 03/08/2017 GOVI | | | 562.33000 | 562.33000 | 563.50100 | 563.50100 | | | | 0.00 | 0 | 415 |
| GOVI On 02/11/2017 GOVI | | | 573.05200 | 573.05200 | 574.24600 | 574.24600 | | | | 0.00 | 0 | 74 |
| GOVI On 01/02/2018 GOVI | | | 584.14400 | 584.14400 | 585.35800 | 585.35800 | | | | 0.00 | 0 | 0 |

| 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 | 03/05/2018 | GOVI | | | 595.54500 | 595.54500 | 596.78900 | 596.78900 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | | | 0.00 | 0 | 489 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Call | | | 24,110.00000 | 2.41100 | 12,400,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.09 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.10 | Call | | | 24,010.00000 | 2.40100 | 12,300,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.10 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Call | | | 23,910.00000 | 2.39100 | 12,200,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/08/2017 | GOVI | 561.11 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Call | | | 18,060.00000 | 1.80600 | 6,120,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.44 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Call | | | 17,960.00000 | 1.79600 | 6,020,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 02/11/2017 | GOVI | 572.46 | Call | | | 17,860.00000 | 1.78600 | 5,920,000 | | 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 | 01/02/2018 | GOVI | 581.02 | Call | | | 43,380.00000 | 4.33800 | 31,240,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.02 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.03 | Call | | | 43,280.00000 | 4.32800 | 31,140,000 | | 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 | | | 43,180.00000 | 4.31800 | 31,040,000 | | 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 | 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 | | | 65,190.00000 | 6.51900 | 52,750,000 | | 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 | | | 65,090.00000 | 6.50900 | 52,650,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | 590.28 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | 590.29 | Call | | | 64,990.00000 | 6.49900 | 52,550,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 489 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 489 |
| AL37 | On | 03/08/2017 | Index Future | | | 544.81700 | 544.81700 | 545.18900 | 545.18900 | | | 0.00 | 0 | 0 |
| AL37 | On | 02/11/2017 | Index Future | | | 555.20400 | 555.20400 | 555.58400 | 555.58400 | | | 0.00 | 0 | 0 |
| AL37 | On | 01/02/2018 | Index Future | | | 565.95100 | 565.95100 | 566.33600 | 566.33600 | | | 0.00 | 0 | 0 |
| AL37 | On | 03/05/2018 | Index Future | | | 576.99700 | 576.99700 | 577.39500 | 577.39500 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T | On | 03/08/2017 | Index Future | | | 627.25800 | 627.25800 | 628.19200 | 628.19200 | | | 0.00 | 0 | 0 |
| AL7T | On | 02/11/2017 | Index Future | | | 639.21700 | 639.21700 | 640.17000 | 640.17000 | | | 0.00 | 0 | 0 |
| AL7T | On | 01/02/2018 | Index Future | | | 651.59000 | 651.59000 | 652.55900 | 652.55900 | | | 0.00 | 0 | 0 |
| AL7T | On | 03/05/2018 | Index Future | | | 664.30700 | 664.30700 | 665.30200 | 665.30200 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|---------------|--------|------------|--------------------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 0 |
| ALBI | On 03/08/2017 | | | Index Future | 563.65500 | 563.65500 | 564.82000 | 564.82000 | | 0.00 | 0 | 596 |
| ALBI | On 02/11/2017 | | | Index Future | 574.40200 | 574.40200 | 575.59000 | 575.59000 | | 0.00 | 0 | 0 |
| ALBI | On 01/02/2018 | | | Index Future | 585.52000 | 585.52000 | 586.72900 | 586.72900 | | 0.00 | 0 | 0 |
| ALBI | On 03/05/2018 | | | Index Future | 596.94800 | 596.94800 | 598.18700 | 598.18700 | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 596 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 596 |
| IGOV | On 03/08/2017 | | | Index Future | 245.37800 | 245.37800 | 245.47000 | 245.47000 | | 360,705,660.00 | 147 | 1,243 |
| IGOV | On 02/11/2017 | | | Index Future | 250.10600 | 250.10600 | 250.20000 | 250.20000 | | 0.00 | 0 | 0 |
| IGOV | On 01/02/2018 | | | Index Future | 255.02800 | 255.02800 | 255.12400 | 255.12400 | | 0.00 | 0 | 0 |
| IGOV | On 03/05/2018 | | | Index Future | 260.15400 | 260.15400 | 260.25600 | 260.25600 | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 360,705,660.00 | 147 | 1,243 |
| Total For IGOV | | | | | | | | | | 360,705,660.00 | 147 | 1,243 |
| Total for Index | | | | | | | | | | 360,705,660.00 | 147 | 1,839 |
| JIBAR f | On 19/07/2017 | | | Jibar Future | 7.29000 | 92.71000 | 7.29000 | 92.71000 | | 0.00 | 0 | 0 |
| JIBAR f | On 16/08/2017 | | | Jibar Future | 7.27000 | 92.73000 | 7.27000 | 92.73000 | | 0.00 | 0 | 0 |
| JIBAR f | On 20/09/2017 | | | Jibar Future | 7.18000 | 92.82000 | 7.18000 | 92.82000 | | 0.00 | 0 | 0 |
| JIBAR f | On 18/10/2017 | | | Jibar Future | 7.14000 | 92.86000 | 7.14000 | 92.86000 | | 0.00 | 0 | 0 |
| JIBAR f | On 15/11/2017 | | | Jibar Future | 7.07000 | 92.93000 | 7.07000 | 92.93000 | | 0.00 | 0 | 0 |
| JIBAR f | On 20/12/2017 | | | Jibar Future | 7.02000 | 92.98000 | 7.02000 | 92.98000 | | 0.00 | 0 | 0 |
| JIBAR f | On 20/03/2018 | | | Jibar Future | 6.90000 | 93.10000 | 6.90000 | 93.10000 | | 0.00 | 0 | 2,500 |
| JIBAR f | On 20/06/2018 | | | Jibar Future | 6.86000 | 93.14000 | 6.86000 | 93.14000 | | 0.00 | 0 | 0 |
| JIBAR f | On 19/09/2018 | | | Jibar Future | 6.89000 | 93.11000 | 6.89000 | 93.11000 | | 0.00 | 0 | 0 |
| JIBAR f | On 19/12/2018 | | | Jibar Future | 6.93000 | 93.07000 | 6.93000 | 93.07000 | | 0.00 | 0 | 0 |
| JIBAR f | On 20/03/2019 | | | Jibar Future | 6.98000 | 93.02000 | 6.98000 | 93.02000 | | 0.00 | 0 | 0 |
| JIBAR f | On 19/06/2019 | | | Jibar Future | 7.04000 | 92.96000 | 7.04000 | 92.96000 | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 2,500 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 2,500 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 2,500 |
| 10Y ST | On 17/12/2025 | | | Interest Rate Swap | 94.93725 | 94.93725 | 94.83928 | 94.83928 | | 0.00 | 0 | 0 |
| 10Y ST | On 16/03/2026 | | | Interest Rate Swap | 91.95067 | 91.95067 | 91.84606 | 91.84606 | | 0.00 | 0 | 0 |
| 10Y ST | On 15/06/2026 | | | Interest Rate Swap | 90.70414 | 90.70414 | 90.59411 | 90.59411 | | 0.00 | 0 | 0 |
| 10Y ST | On 21/09/2026 | | | Interest Rate Swap | 92.86241 | 92.86241 | 92.75037 | 92.75037 | | 0.00 | 0 | 0 |
| 10Y ST | On 21/12/2026 | | | Interest Rate Swap | 96.64326 | 96.64326 | 96.53129 | 96.53129 | | 0.00 | 0 | 0 |
| 10Y ST | On 15/03/2027 | | | Interest Rate Swap | 95.22641 | 95.22641 | 95.11231 | 95.11231 | | 0.00 | 0 | 0 |
| 10Y ST | On 21/06/2027 | | | Interest Rate Swap | 97.29728 | 97.29728 | 97.18381 | 97.18381 | | 0.00 | 0 | 0 |
| 10Y ST | On 20/09/2027 | | | Interest Rate Swap | 101.01641 | 101.01641 | 100.90460 | 100.90460 | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 10Y STND | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|--------------------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|---------------|------------------|--------------------|
| 1Y STN On 21/09/2017 | | | Interest Rate Swap | 99.61261 | 99.61261 | 99.61261 | 99.61261 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/12/2017 | | | Interest Rate Swap | 99.82408 | 99.82408 | 99.82310 | 99.82310 | | | 0.00 | 0 | 0 |
| 1Y STN On 15/03/2018 | | | Interest Rate Swap | 99.75627 | 99.75627 | 99.75298 | 99.75298 | | | 0.00 | 0 | 0 |
| 1Y STN On 21/06/2018 | | | Interest Rate Swap | 99.88078 | 99.88078 | 99.87565 | 99.87565 | | | 0.00 | 0 | 0 |
| 1Y STN On 20/09/2018 | | | Interest Rate Swap | 99.99217 | 99.99217 | 99.98457 | 99.98457 | | | 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 | 99.85193 | 99.85193 | 99.85106 | 99.85106 | | | 0.00 | 0 | 0 |
| 2Y STN On 16/03/2018 | | | Interest Rate Swap | 99.03618 | 99.03618 | 99.03301 | 99.03301 | | | 0.00 | 0 | 0 |
| 2Y STN On 15/06/2018 | | | Interest Rate Swap | 98.57123 | 98.57123 | 98.56592 | 98.56592 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/09/2018 | | | Interest Rate Swap | 98.46018 | 98.46018 | 98.45262 | 98.45262 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/12/2018 | | | Interest Rate Swap | 98.79000 | 98.79000 | 98.79000 | 98.79000 | | | 0.00 | 0 | 0 |
| 2Y STN On 15/03/2019 | | | Interest Rate Swap | 99.14798 | 99.14798 | 99.14044 | 99.14044 | | | 0.00 | 0 | 0 |
| 2Y STN On 21/06/2019 | | | Interest Rate Swap | 99.49325 | 99.49325 | 99.48800 | 99.48800 | | | 0.00 | 0 | 0 |
| 2Y STN On 20/09/2019 | | | Interest Rate Swap | 99.86810 | 99.86810 | 99.86319 | 99.86319 | | | 0.00 | 0 | 0 |
| Total 2Y STND Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For 2Y STND | | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 17/12/2020 | | | Interest Rate Swap | 95.99381 | 95.99381 | 95.96417 | 95.96417 | | | 0.00 | 0 | 0 |
| 5Y STN On 16/03/2021 | | | Interest Rate Swap | 95.22179 | 95.22179 | 95.18782 | 95.18782 | | | 0.00 | 0 | 0 |
| 5Y STN On 15/06/2021 | | | Interest Rate Swap | 94.41926 | 94.41926 | 94.38013 | 94.38013 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/09/2021 | | | Interest Rate Swap | 94.58265 | 94.58265 | 94.53698 | 94.53698 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 | | | Interest Rate Swap | 96.75899 | 96.75899 | 96.70539 | 96.70539 | | | 0.00 | 0 | 51 |
| 5Y STN On 15/03/2022 | | | Interest Rate Swap | 96.88236 | 96.88236 | 96.82112 | 96.82112 | | | 0.00 | 0 | 0 |
| 5Y STN On 21/06/2022 | | | Interest Rate Swap | 98.06143 | 98.06143 | 97.99475 | 97.99475 | | | 0.00 | 0 | 0 |
| 5Y STN On 20/09/2022 | | | Interest Rate Swap | 100.25631 | 100.25631 | 100.18880 | 100.18880 | | | 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 : | | | | | | | | | 2,238,368,677.94 | 10,577 | 941,876 | |
| AA05 On 22/03/2019 | | | Spot Bond | 9.04500 | 103.44133 | 9.04500 | 103.36675 | | | 0.00 | 0 | 625,000,000 |
| Total AA05 SPOT | | | | | | | | | | 0.00 | 0 | 625,000,000 |
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 625,000,000 |
| AA06 On 15/04/2021 | | | Spot Bond | | 100.00000 | 0.00000 | 97.50470 | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | | 0.00 | 0 | 0 |
| AA06/JI On 15/04/2021 | | | Spot Bond | 100.00000 | 12.29356 | 100.00000 | 12.20444 | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For AA06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 9.71500 | 101.87528 | 9.71500 | 101.79609 | | | | 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 | 109.05600 | 10.00000 | 108.97000 | | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB010 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72333 | | | | 0.00 | 0 | 0 |
| Total AB010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB010 | | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.62082 | | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 9.39500 | 100.07896 | 9.39500 | 100.00408 | | | | 0.00 | 0 | 1,500,000,000 |
| Total AB013 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For AB013 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| AB014L On 19/11/2019 Spot Bond | | | 100.00000 | 25.29497 | 100.00000 | 25.11158 | | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 101.90041 | 10.84000 | 101.81275 | | | | 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 | 21.08395 | 100.00000 | 20.93109 | | | | 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 | 26.20625 | 100.00000 | 26.03071 | | | | 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 | 104.34478 | 11.37000 | 104.25076 | | | | 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 | 16.66171 | 100.00000 | 16.54091 | | | | 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 | 101.62609 | 11.81000 | 101.52972 | | | | 0.00 | 0 | 0 |
| Total AB020U 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 AB020U | | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2022 Spot Bond | | | 100.00000 | 12.14404 | 100.00000 | 12.05600 | | | | 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 | 17.50897 | 100.00000 | 17.38203 | | | | 0.00 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 19.89507 | 100.00000 | 19.80197 | | | | 0.00 | 0 | 0 |
| Total AB024U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | | 0.00 | 0 | 0 |
| AB025L On 20/08/2021 Spot Bond | | | 100.00000 | 15.62526 | 100.00000 | 15.51198 | | | | 0.00 | 0 | 0 |
| Total AB025U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB025U | | | | | | | | | | 0.00 | 0 | 0 |
| AB026L On 20/08/2021 Spot Bond | | | 100.00000 | 19.81811 | 100.00000 | 19.68536 | | | | 0.00 | 0 | 0 |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | 0 |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 14.42836 | 100.00000 | 14.34283 | | | | 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 | 14.42558 | 100.00000 | 14.32099 | | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 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 | | | 4.65000 | 105.34133 | 4.65000 | 261.80483 | | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 11.89849 | 100.00000 | 9.19163 | | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.09307 | | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.96410 | | | | 0.00 | 0 | 0 |
| Total ABFN08 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 ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0: On 17/03/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.82290 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.50102 | | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 09/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.99740 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.33146 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.67005 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.08227 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.97313 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.82261 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.63549 | | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.24578 | | | | 0.00 | 0 | 0 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.28803 | | | | 0.00 | 130,000,000 | 65,000,000 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 130,000,000 | 65,000,000 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 130,000,000 | 65,000,000 |
| ABFN2: On 30/05/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.32321 | | | | 0.00 | 0 | 0 |
| Total ABFN22 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 ABFN22 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 25/05/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.48169 | | | 0.00 | 0 | 0 |
| Total ABFN23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN23 | | | | | | | | | 0.00 | 0 | 0 |
| ABK1 On 07/11/2018 Spot Bond | | | 11.39500 | 101.72257 | 11.39500 | 102.42864 | | | 0.00 | 0 | 0 |
| Total ABK1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK1 | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.88283 | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | 0.00 | 0 | 0 |
| ABK11 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.13140 | | | 0.00 | 0 | 16,000,000 |
| Total ABK11 SPOT | | | | | | | | | 0.00 | 0 | 16,000,000 |
| Total For ABK11 | | | | | | | | | 0.00 | 0 | 16,000,000 |
| ABK12 On 20/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 94.79633 | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | 0.00 | 0 | 0 |
| ABK2 On 24/05/2018 Spot Bond | | | 10.34500 | 102.04665 | 10.34500 | 100.80616 | | | 0.00 | 0 | 0 |
| Total ABK2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK2 | | | | | | | | | 0.00 | 0 | 0 |
| ABK3 On 07/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.12301 | | | 0.00 | 0 | 0 |
| Total ABK3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3 | | | | | | | | | 0.00 | 0 | 0 |
| ABK3/J On 07/11/2018 Spot Bond | | | 100.00000 | 48.04085 | 100.00000 | 47.69255 | | | 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 | 100.78362 | | | 0.00 | 0 | 0 |
| Total ABK4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4 | | | | | | | | | 0.00 | 0 | 0 |
| ABK4/J On 24/05/2018 Spot Bond | | | 100.00000 | 64.91385 | 100.00000 | 64.44322 | | | 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 | 97.86453 | | | 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 | 45.90090 | 100.00000 | 45.56813 | | | 0.00 | 0 | 0 |
| Total ABK5/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ABK5/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.25120 | | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK7 On 03/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.65018 | | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 94.63783 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.57056 | | | | 0.00 | 0 | 0 |
| Total ABK9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI01 On 07/11/2018 Spot Bond | | | 6.60000 | 146.88068 | 6.60000 | 147.13419 | | | | 0.00 | 0 | 0 |
| Total ABKI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI01 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.60000 | 103.27290 | 6.60000 | 129.17989 | | | | 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 | 15.26637 | 100.00000 | 15.19310 | | | | 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 | | | 7.86000 | 92.04342 | 7.86000 | 108.04230 | | | | 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 | 7.05111 | 100.00000 | 7.01726 | | | | 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 | | | 8.57000 | 96.12115 | 8.57000 | 109.28270 | | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 8.89111 | 100.00000 | 8.83169 | | | | 0.00 | 0 | 0 |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKS1 On 05/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 86.81452 | | | | 0.00 | 0 | 0 |
| Total ABKS1 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 ABKS1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 3.85000 | 183.73684 | 3.85000 | 183.66206 | | | | 0.00 | 0 | 110,000,000 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| ABN33 On 29/01/2018 Spot Bond | | | 8.38625 | 95.91578 | 8.38625 | 95.84232 | | | | 0.00 | 0 | 0 |
| Total ABN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 8.38625 | 95.91578 | 8.38625 | 95.84232 | | | | 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 | | | 3.54000 | 89.87267 | 3.54000 | 118.47646 | | | | 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 | | | 3.23000 | 95.15950 | 3.23000 | 172.34581 | | | | 0.00 | 0 | 0 |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 3.17000 | 103.99517 | 3.17000 | 218.87936 | | | | 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 | | | 9.63000 | 95.06280 | 9.63000 | 94.98994 | | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.23013 | | | | 0.00 | 0 | 0 |
| Total ABN72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN72 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN74 On 09/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 132.64000 | | | | 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 | | | 10.02500 | 103.77862 | 10.02500 | 103.69543 | | | | 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 | | | 8.79000 | 95.79789 | 8.79000 | 95.73037 | | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN85 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 ABN85 | | | | | | | | | 0.00 | 0 | 0 |
| ABN86 On 01/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 10.57000 | 100.51584 | 10.57000 | 100.43101 | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.99189 | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.75784 | | | 0.00 | 400,000,000 | 100,000,000 |
| Total ABN92 SPOT | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For ABN92 | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| ABS10 On 17/03/2018 Spot Bond | | | 8.69000 | 104.17731 | 8.69000 | 104.10509 | | | 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 | | | 8.91500 | 104.30315 | 8.91500 | 104.22860 | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 9.06500 | 102.23622 | 9.06500 | 102.16236 | | 725,200,000,000.00 | | 80,000,000 | 40,000,000 |
| Total ABS12 SPOT | | | | | | | | 725,200,000,000.00 | | 80,000,000 | 40,000,000 |
| Total For ABS12 | | | | | | | | 725,200,000,000.00 | | 80,000,000 | 40,000,000 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 101.90747 | 9.20000 | 101.83277 | | | 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 | | | 9.49500 | 102.52214 | 9.49500 | 102.44464 | | | 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 | | | 8.75500 | 103.37902 | 8.75500 | 103.30683 | | | 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 | | | 9.31000 | 103.80665 | 9.31000 | 103.72967 | | | 0.00 | 0 | 0 |
| Total ABS15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS15 | | | | | | | | | 0.00 | 0 | 0 |
| ABS16 On 11/11/2025 Spot Bond | | | 9.92000 | 104.70437 | 9.92000 | 104.62176 | | | 0.00 | 0 | 0 |
| Total ABS16 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 ABS16 | | | | | | | | | 0.00 | 0 | 0 |
| ABS17 On 11/11/2027 Spot Bond | | | 9.90500 | 106.75463 | 9.90500 | 106.67053 | | | 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 | | | 9.58000 | 104.37351 | 9.58000 | 104.29391 | | | 0.00 | 0 | 0 |
| Total ABS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS18 | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 8.67000 | 100.00297 | 8.67000 | 99.93343 | | | 0.00 | 0 | 300,000,000 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 9.97000 | 96.29791 | 9.97000 | 96.22157 | | | 0.00 | 0 | 3,860,000,000 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 3,860,000,000 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 3,860,000,000 |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 11.90434 | 100.00000 | 11.82591 | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 3.84000 | 273.52437 | 3.84000 | 273.41324 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 31/01/2022 Spot Bond | | | 3.10000 | 141.08582 | 3.10000 | 143.86952 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 0.07155 | 100.00000 | 0.07099 | | | 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 | 55.60125 | 100.00000 | 55.19814 | | | 0.00 | 0 | 0 |
| Total ACL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL02U | | | | | | | | | 0.00 | 0 | 0 |
| ACL047 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 90.14427 | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | 0.00 | 0 | 0 |
| ACL082 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.72700 | | | 0.00 | 0 | 0 |
| Total ACL082 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL082 | | | | | | | | | 0.00 | 0 | 0 |
| ACL083 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.72700 | | | 0.00 | 0 | 0 |
| Total ACL083 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 ACL083 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL084 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.72564 | | | | 0.00 | 0 | 0 |
| Total ACL084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL084 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL085 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.72564 | | | | 0.00 | 0 | 0 |
| Total ACL086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL086 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL087 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.72836 | | | | 0.00 | 0 | 0 |
| Total ACL087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL087 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL088 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL090 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.82573 | | | | 0.00 | 0 | 0 |
| Total ACL095 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL095 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL096 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.84633 | | | | 0.00 | 0 | 0 |
| Total ACL096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL096 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | 100.00000 | 0.00000 | 100.85459 | | | | 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 | | | | 100.00000 | 0.00000 | 100.83792 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL100 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80065 | | | | 0.00 | 0 | 0 |
| Total ACL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL100 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL101 On 20/12/2019 Spot Bond | | | 9.08500 | 102.69197 | 9.08500 | 102.80092 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 207.90851 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 207.96721 | | | | 0.00 | 0 | 0 |
| Total ACL128 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 ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.81724 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL138 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.53822 | | | | 0.00 | 0 | 0 |
| Total ACL139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL139 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL141 On 30/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.73668 | | | | 0.00 | 0 | 0 |
| Total ACL141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL141 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL144 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.81977 | | | | 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 | 103.47504 | 10.23000 | 103.39091 | | | | 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 | | | 9.52500 | 101.36269 | 9.52500 | 101.28540 | | | | 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 | | | | 100.00000 | 0.00000 | 100.81742 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL175 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.77561 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL183 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.94001 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL184 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86089 | | | | 0.00 | 0 | 0 |
| Total ACL184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL184 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.81307 | | | | 0.00 | 0 | 0 |
| Total ACL185 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 ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.82299 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.83384 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.83644 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.83644 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL196 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80065 | | | | 0.00 | 0 | 0 |
| Total ACL196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL196 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.85066 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.85066 | | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 30/01/2023 Spot Bond | | | | 100.00000 | 0.00000 | 146.20901 | | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 14/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 147.21578 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL208 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.75307 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.38735 | | | | 0.00 | 0 | 0 |
| Total ACL210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.76886 | | | | 0.00 | 0 | 0 |
| Total ACL212 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 ACL212 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.51079 | | | | 0.00 | 0 | 0 |
| Total ACL213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL213 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL213 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 93.34512 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.75966 | | | | 0.00 | 0 | 0 |
| Total ACL215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL215 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL215 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.75884 | | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.80975 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 11/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.85923 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.87593 | | | | 0.00 | 0 | 0 |
| Total ACL219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL219 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL219 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.87782 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.80639 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.79386 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86141 | | | | 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 | 62.58914 | 100.00000 | 62.13536 | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 62.58914 | 100.00000 | 62.13536 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ADCB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.49776 | | | | 0.00 | 0 | 0 |
| Total ADCB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB04 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB0 On 04/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.25164 | | | | 0.00 | 0 | 0 |
| Total ADCB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB05 | | | | | | | | | | 0.00 | 0 | 0 |
| ADCB2 On 31/07/2018 Spot Bond | | | 100.00000 | 45.44641 | 100.00000 | 45.11692 | | | | 0.00 | 0 | 0 |
| Total ADCB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB2U | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A:On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01387 | | | | 0.00 | 0 | 0 |
| Total AHF2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B:On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01631 | | | | 0.00 | 0 | 0 |
| Total AHF2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C:On 18/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02443 | | | | 0.00 | 0 | 0 |
| Total AHF2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.01146 | | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.01228 | | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.03262 | | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.02856 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.06167 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C:On 18/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.04960 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total AHF3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 43.34045 | 100.00000 | 43.00602 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI On 15/04/2020 Spot Bond | | | 100.00000 | 16.39143 | 100.00000 | 16.26495 | | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 11.69670 | 100.00000 | 11.60645 | | | | 0.00 | 0 | 0 |
| Total AHY2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHY2U | | | | | | | | | | 0.00 | 0 | 0 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 9.52954 | 100.00000 | 9.45601 | | | | 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 | | | 8.84500 | 102.63784 | 8.84500 | 102.56544 | | | | 0.00 | 0 | 500,000,000 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| AIR02 On 30/04/2023 Spot Bond | | | 10.16000 | 109.19019 | 10.16000 | 109.10152 | | | | 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 | | | 9.37000 | 100.78867 | 9.37000 | 100.71345 | | | | 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 | 14.12064 | 100.00000 | 14.02710 | | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 10.64000 | 97.06721 | 10.64000 | 96.98520 | | | | 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 | | | 3.50000 | 175.03150 | 3.50000 | 174.96519 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF01 On 26/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83513 | | | | 0.00 | 0 | 0 |
| Total APF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.66721 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total APF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | | 0.00 | 0 | 0 |
| APF03 On 07/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.00394 | | | | 0.00 | 0 | 0 |
| Total APF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF03 | | | | | | | | | | 0.00 | 0 | 0 |
| APF04 On 21/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.99975 | | | | 0.00 | 0 | 0 |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | 0 |
| AS116L On 18/01/2018 Spot Bond | | | 100.00000 | 82.75096 | 100.00000 | 82.20774 | | | | 0.00 | 0 | 0 |
| Total AS116U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS116U | | | | | | | | | | 0.00 | 0 | 0 |
| AS120L On 01/02/2018 Spot Bond | | | 100.00000 | 65.84300 | 100.00000 | 67.48411 | | | | 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 | 32.87432 | 100.00000 | 32.63599 | | | | 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 | 32.80476 | 100.00000 | 32.56693 | | | | 0.00 | 0 | 0 |
| Total AS127U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS127U | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 4.25822 | 100.00000 | 4.24015 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 0.11545 | 100.00000 | 0.11507 | | | | 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 | 13.42847 | 100.00000 | 13.33112 | | | | 0.00 | 0 | 2,500,000,000 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 21.74218 | 100.00000 | 21.58455 | | | | 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 | 31.09549 | 100.00000 | 30.87005 | | | | 0.00 | 0 | 0 |
| Total AS180U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS180U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.77567 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 3.42000 | 237.69493 | 3.42000 | 237.60642 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.68647 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.46401 | | | | 0.00 | 0 | 0 |
| Total ASN032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN032 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.83336 | | | | 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 | | | 3.43500 | 211.86474 | 3.43500 | 211.78557 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 19/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09944 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.92626 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN058 On 28/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.82799 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN059 On 30/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.75798 | | | | 0.00 | 480,000,000 | 120,000,000 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 480,000,000 | 120,000,000 |
| Total For ASN061 | | | | | | | | | | 0.00 | 480,000,000 | 120,000,000 |
| ASN061 On 14/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.56532 | | | | 0.00 | 0 | 0 |
| Total ASN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN062 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN062 On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN064 On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.23244 | | | | 0.00 | 0 | 0 |
| Total ASN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN066 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN066 On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85320 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN068 On 07/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.86543 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN069 On 20/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 96.75487 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN073 On 23/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN077 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN077 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.90967 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN078 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.78376 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN080 On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.99716 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total ASN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN081 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN081 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN082 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN082 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.46403 | | | | 0.00 | 181,200,000 | 78,700,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 181,200,000 | 78,700,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 181,200,000 | 78,700,000 |
| ASN083 On 03/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.31388 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN084 On 25/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.61817 | | | | 0.00 | 0 | 0 |
| Total ASN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN086 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN086 On 01/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 122.69629 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN087 On 05/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN088 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN088 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27535 | | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN090 On 16/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 21/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.99979 | | | | 0.00 | 480,000,000 | 120,000,000 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 480,000,000 | 120,000,000 |
| Total For ASN092 | | | | | | | | | | 0.00 | 480,000,000 | 120,000,000 |
| ASN092 On 27/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN094 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN094 On 10/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.85541 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN096 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 73.39824 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111On 02/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.28055 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN112On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80483 | | | | 0.00 | 0 | 0 |
| Total ASN112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN112 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN113On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.13763 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN114On 03/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN114 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN115On 10/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN119On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86168 | | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN121On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.01710 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN125On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.79031 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN128On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49935 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN129On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49492 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN130On 24/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.47574 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN131On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.18948 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13:On 03/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.18013 | | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13:On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00879 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13:On 05/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13:On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 85.91000 | | | | 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 | | | 3.83000 | 139.56858 | 3.83000 | 139.51152 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14:On 30/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14:On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 85.91000 | | | | 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 | | | | 100.00000 | 0.00000 | 103.14665 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14:On 28/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14:On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 58.51370 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14:On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.03160 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14:On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.03160 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN147 On 31/01/2022 Spot Bond | | | 3.87500 | 139.30535 | 3.87500 | 139.24788 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN149 On 31/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 108.27412 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN150 On 02/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.30713 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN152 On 31/03/2031 Spot Bond | | | 4.13000 | 90.59663 | 4.13000 | 158.82893 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN154 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN156 On 06/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN157 On 27/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN159 On 08/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.94824 | | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN160 On 19/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.62676 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN161 On 29/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN163 On 06/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN164 On 20/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.85061 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17:On 22/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17:On 02/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.22754 | | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17:On 21/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17:On 23/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17:On 25/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN179 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18:On 20/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.89410 | | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18:On 11/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.22302 | | | | 0.00 | 0 | 0 |
| Total ASN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN184 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18:On 05/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.03619 | | | | 0.00 | 0 | 0 |
| Total ASN189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN189 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19:On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.92172 | | | | 0.00 | 0 | 0 |
| Total ASN190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19:On 15/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.16512 | | | | 0.00 | 0 | 0 |
| Total ASN191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN191 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN38:On 20/12/2017 Spot Bond | | | 100.00000 | 88.10015 | 100.00000 | 87.48407 | | | | 0.00 | 0 | 0 |
| Total ASN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN38U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN39:On 20/12/2017 Spot Bond | | | 100.00000 | 88.12175 | 100.00000 | 87.50551 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ASN39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN39U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN40I On 20/12/2017 Spot Bond | | | 100.00000 | 88.02456 | 100.00000 | 87.40901 | | | | 0.00 | 0 | 0 |
| Total ASN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN40U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN50I On 16/03/2018 Spot Bond | | | 100.00000 | 60.16096 | 100.00000 | 59.72480 | | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75I On 20/09/2020 Spot Bond | | | 100.00000 | 5.97014 | 100.00000 | 5.92685 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN89I On 02/10/2018 Spot Bond | | | 100.00000 | 40.34942 | 100.00000 | 40.05688 | | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91545 | | | | 0.00 | 0 | 0 |
| Total BAR001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAR001 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW11 On 01/10/2018 Spot Bond | | | 8.89500 | 104.02716 | 8.89500 | 103.95297 | | | | 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 | | | | 100.00000 | 0.00000 | 100.88052 | | | | 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 | 43.55726 | 100.00000 | 43.24147 | | | | 0.00 | 0 | 0 |
| Total BAW17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03536 | | | | 0.00 | 0 | 20,000,000 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| BAW19 On 05/12/2020 Spot Bond | | | 9.49500 | 101.44184 | 9.49500 | 101.36474 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.56500 | 102.05931 | 9.56500 | 101.98160 | | | | 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 | 103.03925 | 9.30000 | 102.96291 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.92710 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW23 On 15/10/2017 Spot Bond | | | 100.00000 | 83.25544 | 100.00000 | 82.70164 | | | | 0.00 | 0 | 0 |
| Total BAW23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW23U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.03450 | | | | 0.00 | 0 | 0 |
| Total BAW24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW24 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW25 On 08/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.84085 | | | | 0.00 | 68,000,000 | 34,000,000 |
| Total BAW25 SPOT | | | | | | | | | | 0.00 | 68,000,000 | 34,000,000 |
| Total For BAW25 | | | | | | | | | | 0.00 | 68,000,000 | 34,000,000 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 14.32386 | 100.00000 | 14.19011 | | | | 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 | 12.06717 | 100.00000 | 11.95450 | | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.17139 | | | | 0.00 | 0 | 0 |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW3 On 02/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.78628 | | | | 0.00 | 0 | 0 |
| Total BAW3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW3 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW8 On 02/10/2017 Spot Bond | | | 8.19000 | 103.34675 | 8.19000 | 103.27830 | | | | 0.00 | 0 | 0 |
| Total BAW8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW8 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA26 On 30/09/2017 Spot Bond | | | 11.84000 | 100.34288 | 11.84000 | 100.24743 | | | | 0.00 | 0 | 0 |
| Total BAYA26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA26 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.67483 | | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.65762 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total BAYA33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA33 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.67162 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09833 | | | | 0.00 | 0 | 10,000,000 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| BAYA36 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.54126 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA37 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.72184 | | | | 0.00 | 0 | 10,000,000 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| BAYA40 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 30/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.67197 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA43 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.67208 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA46 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.69844 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA52 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.71975 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA53 On 30/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.57349 | | | | 0.00 | 0 | 0 |
| Total BAYA53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA53 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA54 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.71987 | | | | 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 | | | | 100.00000 | 0.00000 | 100.90952 | | | | 0.00 | 174,600,000 | 87,300,000 |

| 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 BAYA55 SPOT | | | | | | | | | | 0.00 | 174,600,000 | 87,300,000 |
| Total For BAYA55 | | | | | | | | | | 0.00 | 174,600,000 | 87,300,000 |
| BAYA57 On 31/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.74213 | | | | 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 | | | | 100.00000 | 0.00000 | 100.71981 | | | | 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 | | | 13.15000 | 100.83405 | 13.15000 | 100.72942 | | | | 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 | | | 12.41500 | 100.75170 | 12.41500 | 100.63467 | | | | 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 | | | | 100.00000 | 0.00000 | 100.71978 | | | | 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 | | | | 100.00000 | 0.00000 | 100.85399 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.85380 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.85389 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.04607 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88185 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1U On 30/06/2035 Spot Bond | | | 100.00000 | 19.81027 | 100.00000 | 19.66665 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2U On 30/06/2035 Spot Bond | | | 100.00000 | 18.02958 | 100.00000 | 17.89886 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3I On 30/06/2035 Spot Bond | | | 100.00000 | 11.12937 | 100.00000 | 11.04868 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4I On 30/06/2035 Spot Bond | | | 100.00000 | 11.12937 | 100.00000 | 11.04868 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5I On 30/06/2035 Spot Bond | | | 100.00000 | 13.45594 | 100.00000 | 13.35838 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 11.65934 | 100.00000 | 11.57481 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC120L On 02/08/2017 Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 96.81698 | | | | 0.00 | 0 | 0 |
| Total BC120U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC120U | | | | | | | | | | 0.00 | 0 | 0 |
| BC121L On 24/11/2017 Spot Bond | | | 100.00000 | 77.89907 | 100.00000 | 77.42311 | | | | 0.00 | 0 | 0 |
| Total BC121U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC121U | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ09 On 25/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.91221 | | | | 0.00 | 0 | 0 |
| Total BCJ09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ09 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ10 On 12/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.22152 | | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ11 On 14/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.57348 | | | | 0.00 | 0 | 0 |
| Total BCJ11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ11 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ12 On 23/03/2018 Spot Bond | | | 8.65000 | 100.48005 | 8.65000 | 102.79984 | | | | 0.00 | 0 | 0 |
| Total BCJ12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ12 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ13 On 20/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02169 | | | | 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 | | | 8.64000 | 92.46307 | 8.64000 | 180.66672 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BD0205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0205 On 02/03/2028 Spot Bond | | | 8.64000 | 93.77471 | 8.64000 | 181.17836 | | | | 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 | | | 9.02500 | 95.98941 | 9.02500 | 95.91998 | | | | 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 | | | 8.04500 | 101.67182 | 8.04500 | 101.60647 | | | | 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 | 9.97657 | 100.00000 | 9.90424 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A8U On 21/11/2032 Spot Bond | | | 100.00000 | 8.63345 | 100.00000 | 8.57086 | | | | 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 | 8.63345 | 100.00000 | 8.57086 | | | | 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 | 9.15902 | 100.00000 | 9.09261 | | | | 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 | 9.33421 | 100.00000 | 9.26653 | | | | 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 | 12.25401 | 100.00000 | 12.16518 | | | | 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 | 16.92572 | 100.00000 | 16.80301 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.94235 | | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL02 On 19/11/2019 Spot Bond | | | 10.43500 | 102.71761 | 10.43500 | 102.63247 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| Total BGL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 104.37598 | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2020 Spot Bond | | | 10.48500 | 103.73760 | 10.48500 | 103.64977 | | | 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 | | | 11.01500 | 105.26047 | 11.01500 | 105.16850 | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.57030 | | | 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 | | | 11.62500 | 105.25839 | 11.62500 | 105.16147 | | 11,625,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| Total BGL07 SPOT | | | | | | | | 11,625,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| Total For BGL07 | | | | | | | | 11,625,000,000,000.00 | 1,000,000,000 | 1,000,000,000 | |
| BGL08 On 03/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.38825 | | 0.00 | 0 | 0 | |
| Total BGL08 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For BGL08 | | | | | | | | 0.00 | 0 | 0 | |
| BGL09 On 29/09/2020 Spot Bond | | | 11.01500 | 104.59939 | 11.01500 | 104.50800 | | 0.00 | 0 | 0 | |
| Total BGL09 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For BGL09 | | | | | | | | 0.00 | 0 | 0 | |
| BGL10 On 05/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.38006 | | 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 | | | 11.39500 | 106.93852 | 11.39500 | 105.67462 | | 0.00 | 0 | 0 | |
| Total BGL11 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For BGL11 | | | | | | | | 0.00 | 0 | 0 | |
| BGL12 On 20/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.51851 | | 0.00 | 0 | 10,000,000 | |
| Total BGL12 SPOT | | | | | | | | 0.00 | 0 | 10,000,000 | |
| Total For BGL12 | | | | | | | | 0.00 | 0 | 10,000,000 | |
| BGL13 On 20/08/2021 Spot Bond | | | 11.43500 | 105.94532 | 11.43500 | 105.84772 | | 0.00 | 0 | 0 | |
| Total BGL13 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For BGL13 | | | | | | | | 0.00 | 0 | 0 | |
| BGL14 On 03/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.44489 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL15 On 17/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.98097 | | | | 0.00 | 0 | 0 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL16 On 25/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.79033 | | | | 0.00 | 0 | 0 |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR04 On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.42808 | | | | 0.00 | 0 | 0 |
| Total BGR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR04 | | | | | | | | | | 0.00 | 0 | 0 |
| BID04 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44626 | | | | 0.00 | 0 | 0 |
| Total BID04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID04 | | | | | | | | | | 0.00 | 0 | 0 |
| BID05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.70622 | | | | 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 | | | 8.79500 | 100.67449 | 8.79500 | 100.60349 | | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BID07 On 30/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.51863 | | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.52992 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF01 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.66877 | | | | 0.00 | 0 | 0 |
| Total BPPF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF01 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF02 On 22/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.72340 | | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| BSR17 On 19/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.33411 | | | | 0.00 | 0 | 0 |
| Total BSR17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BSR17 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC17 On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.64284 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BTC175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC175 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC175 On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.64221 | | | | 0.00 | 0 | 0 |
| Total BTC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC176 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC176 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.43257 | | | | 0.00 | 0 | 0 |
| Total BTC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC177 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC177 On 22/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.32918 | | | | 0.00 | 0 | 0 |
| Total BTC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC178 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC178 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.13979 | | | | 0.00 | 0 | 0 |
| Total BTC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC179 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC179 On 05/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.03521 | | | | 0.00 | 0 | 0 |
| Total BTC180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC180 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC180 On 11/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.91163 | | | | 0.00 | 0 | 0 |
| Total BTC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC181 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC181 On 18/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.76365 | | | | 0.00 | 0 | 0 |
| Total BTC182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC182 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC182 On 29/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.52754 | | | | 0.00 | 0 | 0 |
| Total BTC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC183 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC183 On 06/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.38144 | | | | 0.00 | 0 | 0 |
| Total BTC184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC184 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC184 On 13/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.23371 | | | | 0.00 | 0 | 0 |
| Total BTC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC185 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.61151 | | | | 0.00 | 0 | 0 |
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.63080 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 19/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.59254 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 10/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.86522 | | | | 0.00 | 0 | 0 |
| Total BWZJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.91424 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 11.87735 | 100.00000 | 11.79124 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 11.81534 | 100.00000 | 11.72967 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 11.90836 | 100.00000 | 11.82203 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 11.90836 | 100.00000 | 11.82203 | | | | 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 | 59.49725 | 100.00000 | 59.06589 | | | | 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 | 18.29875 | 100.00000 | 18.16609 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL12 On 06/09/2018 Spot Bond | | | 15.09500 | 100.50896 | 15.09500 | 100.38979 | | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.64939 | | | | 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 | | | 12.89500 | 103.70539 | 12.89500 | 103.59804 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CBL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.44788 | | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 12.39500 | 102.20377 | 12.39500 | 102.10196 | | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.66484 | | | | 0.00 | 0 | 200,000,000 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For CBL20 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 9.71500 | 98.89606 | 9.71500 | 98.81960 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.73031 | | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 02/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.18782 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.92199 | | | | 0.00 | 0 | 0 |
| Total CBL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL25 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 10.01500 | 105.73255 | 10.01500 | 105.64836 | | | | 0.00 | 0 | 0 |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL27 On 12/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.80514 | | | | 0.00 | 0 | 0 |
| Total CBL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL27 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.44500 | 110.24677 | 10.44500 | 110.15480 | | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 10.44500 | 106.95150 | 10.44500 | 106.86228 | | | | 0.00 | 0 | 350,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.52000 | 107.24849 | 10.52000 | 107.15889 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT04 On 17/07/2027 Spot Bond | | | 9.95000 | 106.74332 | 9.95000 | 101.48081 | | | | 0.00 | 0 | 0 |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 13/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.73412 | | | | 0.00 | 0 | 0 |
| Total CGR14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87110 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR15 On 21/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR15 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR16 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86008 | | | | 0.00 | 0 | 0 |
| Total CGR16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR16 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR17 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.91398 | | | | 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 | 67.84879 | 100.00000 | 67.35688 | | | | 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 | 62.94314 | 100.00000 | 62.48680 | | | | 0.00 | 0 | 0 |
| Total CGR19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR19U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR20 On 03/07/2018 Spot Bond | | | 100.00000 | 58.67666 | 100.00000 | 58.25125 | | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.29328 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.30927 | | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.95258 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|---------------|
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75013 | | | | 0.00 | 0 | 0 |
| Total CGR25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR25 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.78086 | | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR28 On 08/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.84552 | | | | 0.00 | 0 | 0 |
| Total CGR28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR28 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.37953 | | | | 0.00 | 0 | 0 |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR31 On 27/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.60174 | | | | 0.00 | 0 | 0 |
| Total CGR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR31 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR32 On 21/07/2020 Spot Bond | | | 100.00000 | 19.28753 | 100.00000 | 100.00000 | | 878,000,000,000,000.00 | | 8,780,000,000 | 3,800,000,000 | |
| Total CGR32 SPOT | | | | | | | | '8,000,000,000,000.00 | | 8,780,000,000 | 3,800,000,000 | |
| Total For CGR32 | | | | | | | | '8,000,000,000,000.00 | | 8,780,000,000 | 3,800,000,000 | |
| CIG04 On 30/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.60733 | | | | 0.00 | 0 | 0 |
| Total CIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG05 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.62999 | | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG06 On 28/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51389 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.20312 | | | | 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 | 32.63372 | 100.00000 | 32.39713 | | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 0.00 | 0 | 0 |
| CIG10 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.27483 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CIG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG10 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG11 On 29/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.33372 | | | | 0.00 | 0 | 0 |
| Total CIG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG11 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG12 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.42771 | | | | 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 | 23.39391 | 100.00000 | 23.22431 | | | | 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 | 23.39391 | 100.00000 | 23.22431 | | | | 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 | 23.39391 | 100.00000 | 23.22431 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 25.87128 | 100.00000 | 25.68371 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 100.61833 | 10.11000 | 100.53746 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 140.60314 | 3.14000 | 140.48372 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 13/09/2021 Spot Bond | | | 3.80000 | 98.46000 | 3.80000 | 136.29384 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 13.50000 | 98.10093 | 13.50000 | 97.99478 | | | | 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 | 103.85908 | 9.35000 | 103.78046 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 9.32500 | 103.61489 | 9.32500 | 103.53793 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN288 On 10/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.83494 | | | | 0.00 | 0 | 0 |
| Total CLN288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN288 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN289 On 30/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35210 | | | | 0.00 | 0 | 0 |
| Total CLN289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN289 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 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 | | | | 100.00000 | 0.00000 | 100.88167 | | | | 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 | | | | 100.00000 | 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 | | | | 100.00000 | 0.00000 | 101.07374 | | | | 0.00 | 0 | 0 |
| Total CLN302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN302 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN303 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 156.41166 | | | | 0.00 | 0 | 0 |
| Total CLN303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN303 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN304 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 154.57365 | | | | 0.00 | 0 | 0 |
| Total CLN304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN304 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN305 On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 155.72905 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN305 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.85968 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 10.91000 | 96.39927 | 10.91000 | 96.31583 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 11.43000 | 97.84121 | 11.43000 | 97.75260 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.89418 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.82323 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN319 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92778 | | | | 0.00 | 0 | 0 |
| Total CLN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN319 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.73672 | | | | 0.00 | 0 | 0 |
| Total CLN320 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN320 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN321 On 30/04/2018 Spot Bond | | | 8.80500 | 102.01021 | 8.80500 | 101.93857 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN322 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92713 | | | | 0.00 | 0 | 0 |
| Total CLN323 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN323 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN324 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.83164 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN326 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84417 | | | | 0.00 | 0 | 0 |
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.89243 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01117 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.91764 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 133.74741 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.82742 | | | | 0.00 | 0 | 0 |
| Total CLN339 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN339 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN339 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.75294 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.95071 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.75884 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 99.95947 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.82892 | | | | 0.00 | 0 | 0 |
| Total CLN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN346 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN346 On 28/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.83830 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.75540 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN358 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92818 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN359 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN359 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.74050 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2024 Spot Bond | | | 10.09000 | 105.77582 | 10.09000 | 105.69097 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.79682 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.22857 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 20/03/2024 Spot Bond | | | 12.23000 | 107.75263 | 12.23000 | 107.64840 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.30922 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 06/08/2023 Spot Bond | | | 12.26000 | 107.81293 | 12.26000 | 107.70668 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN36(On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.58668 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 26/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.87324 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 83.12287 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.78634 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37(On 20/09/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.80054 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.80070 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN375 On 20/03/2021 Spot Bond | | | 9.41500 | 104.76947 | 9.41500 | 104.69091 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN377 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.40811 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 101.58771 | 10.98000 | 101.49923 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 103.73442 | 11.00000 | 103.64390 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN381 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.88381 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN383 On 22/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93180 | | | | 0.00 | 0 | 0 |
| Total CLN383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN383 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 12.02000 | 104.15332 | 12.02000 | 104.05425 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.95722 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.80042 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.86565 | | | | 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 | | | | 100.00000 | 0.00000 | 100.84659 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.40000 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/09/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.80471 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.20774 | | | | 0.00 | 0 | 0 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.86335 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.55391 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.76490 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.75578 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80461 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.87601 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.25000 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80878 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02811 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88388 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88804 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.02851 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.87554 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03367 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.91720 | | | | 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 | | | | 100.00000 | 0.00000 | 100.03368 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 20/09/2020 Spot Bond | | | 4.00000 | 101.36528 | 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 | | | | 100.00000 | 0.00000 | 100.82790 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.95888 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 48.32275 | 7.01000 | 48.29585 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.96720 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 26/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.83275 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 110.54730 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.51000 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.56110 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.81738 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.33250 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.88527 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 15/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.82306 | | | | 0.00 | 0 | 0 |
| Total CLN428 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN428 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN428 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.13336 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 118.72054 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 116.14307 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 115.25712 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 121.52148 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 119.54812 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.87974 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.84221 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 03/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.13945 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 120.69164 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.54598 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 23/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.65297 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 10.01500 | 105.99996 | 10.01500 | 105.91555 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 31/01/2022 Spot Bond | | | 4.50000 | 135.70788 | 4.50000 | 135.64502 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2025 Spot Bond | | | 6.39000 | 97.68437 | 6.39000 | 97.62424 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.03000 | 100.07404 | 6.03000 | 100.01534 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 04/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.60969 | | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN455 On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.98568 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 17/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.72148 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.42010 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.40574 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN460 On 15/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.94693 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 16/02/2022 Spot Bond | | | 10.58500 | 106.45632 | 10.58500 | 106.36536 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN462 On 23/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.48085 | | | | 0.00 | 0 | 0 |
| Total CLN463 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN463 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN463 On 13/03/2022 Spot Bond | | | 9.84000 | 104.35920 | 9.84000 | 104.27751 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 14/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.92552 | | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.62353 | | | | 0.00 | 0 | 0 |
| Total CLN466 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN466 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN466 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.59202 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN467 On 28/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.58565 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.61055 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 07/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.83541 | | | | 0.00 | 0 | 0 |
| Total CLN470 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN470 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN470 On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.70946 | | | | 0.00 | 0 | 0 |
| Total CLN471 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN471 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN471 On 19/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.86786 | | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN472 On 05/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.44024 | | | | 0.00 | 0 | 0 |
| Total CLN473 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN473 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN473 On 05/10/2022 Spot Bond | | | 10.04000 | 101.74285 | 10.04000 | 101.62426 | | | | 0.00 | 0 | 0 |
| Total CLN474 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN474 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN474 On 23/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.46720 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.88804 | | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN476 On 29/11/2021 Spot Bond | | | 100.00000 | 12.75437 | 100.00000 | 12.65837 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 On 05/10/2022 Spot Bond | | | 9.89500 | 100.87560 | 9.89500 | 98.95920 | | | | 0.00 | 0 | 0 |
| Total CLN478 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN478 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN478 On 05/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.61244 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| Total CLN479 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN479 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 01/07/2022 Spot Bond | | | 100.00000 | 18.62575 | 100.00000 | 18.44800 | | | | 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 | | | | 100.00000 | 0.00000 | 100.78234 | | | | 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 | | | | 100.00000 | 0.00000 | 100.58311 | | | | 0.00 | 25,000,000,000 | 25,000,000,000 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 25,000,000,000 | 25,000,000,000 |
| Total For CLN482 | | | | | | | | | | 0.00 | 25,000,000,000 | 25,000,000,000 |
| CLN48 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.58886 | | | | 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 | | | | 100.00000 | 0.00000 | 100.41734 | | | | 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 | | | 9.51500 | 101.08692 | 9.51500 | 100.99237 | | | | 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 | | | 100.00000 | 1.57872 | 100.00000 | 1.55724 | | | | 0.00 | 0 | 50,000,000,000 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 50,000,000,000 |
| CLN48 On 07/12/2021 Spot Bond | | | 100.00000 | 15.08619 | 100.00000 | 14.95569 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | 100.00000 | 0.00000 | 209.61585 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 9.02500 | 95.98941 | 9.02500 | 95.91998 | | | | 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 | | | 8.64000 | 40.99124 | 8.64000 | 180.66672 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 8.64000 | 41.52517 | 8.64000 | 181.17836 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF10 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.92778 | | | | 0.00 | 0 | 0 |
| Total CLNF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF10 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF11 On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.75139 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78398 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.21716 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.78392 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 20/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.81296 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 26/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.87346 | | | | 0.00 | 0 | 0 |
| Total COH001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH001 | | | | | | | | | | 0.00 | 0 | 0 |
| COH00 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.11006 | | | | 0.00 | 0 | 0 |
| Total COH002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COH002 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 8.53000 | 101.57111 | 8.53000 | 101.50159 | | | | 0.00 | 0 | 915,454,000 |
| Total COJ04 SPOT | | | | | | | | | | 0.00 | 0 | 915,454,000 |
| Total For COJ04 | | | | | | | | | | 0.00 | 0 | 915,454,000 |
| COJ05 On 05/06/2023 Spot Bond | | | 9.26500 | 114.68548 | 9.26500 | 114.60037 | | | | 0.00 | 0 | 2,000,000,000 |
| Total COJ05 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For COJ05 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 9.62500 | 107.07293 | 9.62500 | 106.99091 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total COJ07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | | 0.00 | 0 | 0 |
| COJ08 On 22/06/2026 Spot Bond | | | 10.62000 | 105.71644 | 10.62000 | 105.62681 | | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 9.98000 | 102.20704 | 9.98000 | 102.12549 | | | | 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 | | | 10.15500 | 98.32485 | 10.15500 | 98.24505 | | | | 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 | | | 11.35000 | 96.06726 | 11.35000 | 95.98038 | | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.37000 | 89.49375 | 11.37000 | 89.41267 | | | | 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 | | | 11.39000 | 98.18897 | 11.39000 | 98.10034 | | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | | 0.00 | 0 | 0 |
| CS001 On 31/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.53685 | | | | 0.00 | 0 | 0 |
| Total CS001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS001 | | | | | | | | | | 0.00 | 0 | 0 |
| CS002 On 17/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.79267 | | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.48175 | | | | 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 | 18.70654 | 100.00000 | 21.69962 | | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 17.57462 | 100.00000 | 20.16291 | | | | 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 | 61.26929 | 100.00000 | 60.82509 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40U On 10/06/2018 Spot Bond | | | 100.00000 | 61.65370 | 100.00000 | 61.20671 | | | | 0.00 | 0 | 0 |
| Total DEN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN40U | | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 8.16500 | 101.90270 | 8.16500 | 101.83537 | | | | 0.00 | 0 | 0 |
| Total DENG44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG4 On 29/09/2017 Spot Bond | | | 6.86000 | 102.14377 | 6.86000 | 102.08693 | | | | 0.00 | 0 | 0 |
| Total DENG44/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG44/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22700 | | | | 0.00 | 0 | 0 |
| Total DENG64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG64 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.66465 | | | | 0.00 | 0 | 0 |
| Total DENG65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG65 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22700 | | | | 0.00 | 0 | 0 |
| Total DENG67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG67 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22700 | | | | 0.00 | 0 | 0 |
| Total DENG68 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG68 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG6 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.12074 | | | | 0.00 | 0 | 0 |
| Total DENG69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG69 | | | | | | | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.28915 | | | | 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 | 84.52557 | 100.00000 | 83.95574 | | | | 0.00 | 0 | 0 |
| DLTB03 On 09/10/2017 Spot Bond | | | 100.00000 | 84.52557 | 100.00000 | 83.95574 | | | | 0.00 | 0 | 0 |
| Total DLTB03/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DLTB03/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| DNG60 On 04/08/2017 Spot Bond | | | 100.00000 | 98.60980 | 100.00000 | 97.82925 | | | | 0.00 | 0 | 0 |
| Total DNG60U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG60U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------|-------------|------------------|--------------------|
| DOL00: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01332 | | | 0.00 | 0 | 0 |
| Total DOL003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL003 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 24/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.88919 | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 70.15322 | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | 0.00 | 0 | 0 |
| DOL01: On 20/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.20410 | | | 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 | | | 9.18500 | 100.37345 | 9.18500 | 100.29959 | | | 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 | | | 8.70500 | 106.01707 | 8.70500 | 105.94223 | | | 0.00 | 0 | 350,000,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 350,000,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 25.29346 | 100.00000 | 25.12405 | | | 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 | | | 9.61000 | 105.70051 | 9.61000 | 105.61833 | | | 0.00 | 0 | 370,000,000 |
| Total DV23 SPOT | | | | | | | | | 0.00 | 0 | 370,000,000 |
| Total For DV23 | | | | | | | | | 0.00 | 0 | 370,000,000 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.86414 | 100.00000 | 14.76459 | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.86414 | 100.00000 | 14.76459 | | | 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 | | | 9.69000 | 104.16208 | 9.69000 | 104.08043 | | | 0.00 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 104.16208 | 9.69000 | 104.08043 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 104.16208 | 9.69000 | 104.08043 | | | 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 | | | 11.04000 | 98.27778 | 11.04000 | 98.19030 | | 7,691,200,368,000.00 | | 696,666,700 | 696,666,700 |

| 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 DV29 SPOT | | | | | | | | | | 7,691,200,368,000.00 | 696,666,700 | 696,666,700 |
| Total For DV29 | | | | | | | | | | 7,691,200,368,000.00 | 696,666,700 | 696,666,700 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.33759 | 10.10000 | 104.25243 | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 104.33759 | 10.10000 | 104.25243 | | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 24/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.26523 | | | | 0.00 | 0 | 0 |
| Total DVC027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC027 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC02 On 19/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.47511 | | | | 0.00 | 0 | 0 |
| Total DVC028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC028 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC25 On 29/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.25612 | | | | 0.00 | 0 | 0 |
| Total DVC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVC26 On 29/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.22615 | | | | 0.00 | 0 | 0 |
| Total DVC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC26 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.46084 | | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.88239 | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total DVF19 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total For DVF19 | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| DVF20 On 29/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.29087 | | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20 On 28/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.55163 | | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.33679 | | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.68491 | | | | 0.00 | 0 | 0 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------------|--------------------|
| E170 | On | 01/08/2020 | Spot Bond | | | 8.37500 | 113.14603 | 8.37500 | 119.80232 | | | 94,610,700,000.00 | 11,296,800 | 106,619,400 |
| Total E170 SPOT | | | | | | | | | | | | 94,610,700,000.00 | 11,296,800 | 106,619,400 |
| Total For E170 | | | | | | | | | | | | 94,610,700,000.00 | 11,296,800 | 106,619,400 |
| E170/R | On | 01/08/2020 | Spot Bond | | | 100.00000 | 20.71930 | 100.00000 | 27.16623 | | | 0.00 | 0 | 0 |
| Total E170/R207 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 | On | 14/03/2020 | Spot Bond | | | 9.09500 | 104.71722 | 9.09500 | 104.64132 | | | 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 | | | 9.22500 | 105.42138 | 9.22500 | 105.34390 | | | 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 | | | 9.63000 | 105.08889 | 9.63000 | 105.00834 | | | 0.00 | 0 | 0 |
| Total ECN24 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 | On | 14/03/2032 | Spot Bond | | | 3.68000 | 103.41581 | 3.68000 | 103.37529 | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EFS00E | On | 23/10/2023 | Spot Bond | | | | 100.00000 | 0.00000 | 102.95883 | | | 0.00 | 0 | 0 |
| Total EFS00B SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS00B | | | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0A2 | On | 28/10/2023 | Spot Bond | | | | 100.00000 | 0.00000 | 102.38528 | | | 0.00 | 0 | 0 |
| Total EFS0A2 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0A2 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EFS0CI | On | 28/10/2023 | Spot Bond | | | 100.00000 | 16.54019 | 100.00000 | 20.42657 | | | 0.00 | 0 | 0 |
| Total EFS0CU SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EFS0CU | | | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 | On | 31/01/2037 | Spot Bond | | | 3.30000 | 97.68331 | 3.30000 | 97.64759 | | | 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 | 114.95981 | 2.25000 | 114.92765 | | | 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 | | | 3.21000 | 126.85285 | 3.21000 | 126.80794 | | | 0.00 | 0 | 0 |
| Total EL28 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| EL29 | On | 19/11/2029 | Spot Bond | | | 3.22000 | 113.41198 | 3.22000 | 113.37173 | | | 0.00 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EL30 | On | 29/07/2030 | Spot Bond | | | 3.24000 | 111.76264 | 3.24000 | 111.72232 | | | 0.00 | 0 | 0 |
| Total EL30 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL30 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EL31 | On | 02/06/2031 | Spot Bond | | | 3.32000 | 103.26529 | 3.32000 | 103.22767 | | | 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 | | | 3.29000 | 98.47054 | 3.29000 | 98.43461 | | | 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 | 114.95981 | 2.25000 | 114.92765 | | | 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 | | | 9.21500 | 103.35373 | 9.21500 | 103.27660 | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 | On | 11/03/2021 | Spot Bond | | | 9.29500 | 108.21885 | 9.29500 | 108.13872 | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 | On | 04/05/2024 | Spot Bond | | | 10.42000 | 100.41320 | 10.42000 | 100.33009 | | | 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 | | | 10.82500 | 91.19564 | 10.82500 | 95.34145 | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 | On | 17/04/2029 | Spot Bond | | | 11.09000 | 100.10146 | 11.09000 | 101.00919 | | | 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 | | | 10.52000 | 99.42326 | 10.52000 | 99.92192 | | | 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 | | | 10.37000 | 101.30909 | 10.37000 | 100.81670 | | | 0.00 | 0 | 0 |
| Total EMM07 SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| EMM07 On 17/07/2032 Spot Bond | | | 11.11500 | 107.42507 | 11.11500 | 89.66750 | | | | 0.00 | 0 | 0 |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 28/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.31269 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF004 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.11080 | | | | 0.00 | 0 | 0 |
| Total EPF004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF004 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.53428 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.22082 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.08288 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF009 On 30/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.50586 | | | | 0.00 | 0 | 0 |
| Total EPF009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF009 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.86145 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00385 | | | | 0.00 | 0 | 0 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF01U On 01/09/2018 Spot Bond | | | 100.00000 | 43.30299 | 100.00000 | 42.98904 | | | | 0.00 | 0 | 0 |
| Total EPF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF01U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02U On 01/09/2019 Spot Bond | | | 100.00000 | 23.82853 | 100.00000 | 23.65577 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC27 On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.06585 | | | | 0.00 | 0 | 0 |
| Total EPFC27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC27 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EPFC2 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.73434 | | | 0.00 | 0 | 0 |
| Total EPFC29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC29 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3 On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.15457 | | | 0.00 | 0 | 0 |
| Total EPFC30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC30 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3 On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.12473 | | | 0.00 | 0 | 0 |
| Total EPFC31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC31 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3 On 03/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.72421 | | | 0.00 | 0 | 0 |
| Total EPFC32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC32 | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 28/04/2019 Spot Bond | | | 100.00000 | 33.54160 | 100.00000 | 33.29576 | | | 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 | | | | 100.00000 | 0.00000 | 95.85325 | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | 0.00 | 0 | 0 |
| EQS07 On 09/04/2018 Spot Bond | | | 12.39500 | 100.00417 | 12.39500 | 99.90564 | | | 0.00 | 0 | 0 |
| Total EQS07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS07 | | | | | | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.21204 | | | 0.00 | 0 | 0 |
| Total EQS08A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A | | | | | | | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | 100.00000 | 40.91282 | 100.00000 | 40.61620 | | | 0.00 | 0 | 0 |
| EQS08 On 04/10/2018 Spot Bond | | | 100.00000 | 41.00104 | 100.00000 | 40.70378 | | | 0.00 | 0 | 0 |
| Total EQS08A/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.65078 | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.67851 | | | 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 | | | | 100.00000 | 0.00000 | 101.73912 | | | 0.00 | 0 | 0 |
| Total ERS3C4 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 ERS3C4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.85399 | | | 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 | 109.87100 | 10.00000 | 109.78500 | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58910 | | | 0.00 | 0 | 0 |
| Total ERSA15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA15 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.45792 | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.52718 | | | 0.00 | 0 | 0 |
| Total ERSA18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA18 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.79241 | | | 0.00 | 0 | 0 |
| Total ERSA20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA20 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.22328 | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.05096 | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.63310 | | | 0.00 | 0 | 0 |
| Total ERSA23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA23 | | | | | | | | | 0.00 | 0 | 0 |
| ES18 On 20/04/2018 Spot Bond | | | 8.26500 | 103.07123 | 8.26500 | 103.00284 | | | 0.00 | 0 | 41,100,000,000 |
| Total ES18 SPOT | | | | | | | | | 0.00 | 0 | 41,100,000,000 |
| Total For ES18 | | | | | | | | | 0.00 | 0 | 41,100,000,000 |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 102.37485 | 9.25000 | 102.29900 | | | 0.00 | 0 | 0 |
| Total ES18/R204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES18/R204 | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 9.05000 | 104.02041 | 9.05000 | 103.94414 | | 182,980,140,000.00 | | 20,218,800 | 30,016,500 |
| Total ES23 SPOT | | | | | | | | 182,980,140,000.00 | | 20,218,800 | 30,016,500 |

| Contract 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 ES23 | | | | | | | | | 182,980,140,000.00 | 20,218,800 | 30,016,500 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 99.97305 | 10.00000 | 99.89223 | | | 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 | | | 9.76000 | 91.38039 | 9.76000 | 91.30904 | | | 293,401,216,000.00 | 30,061,600 | 12,527,661,500 |
| Total ES26 SPOT | | | | | | | | | 293,401,216,000.00 | 30,061,600 | 12,527,661,500 |
| Total For ES26 | | | | | | | | | 293,401,216,000.00 | 30,061,600 | 12,527,661,500 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 102.40576 | 7.85000 | 102.34115 | | | 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 | | | 10.76500 | 77.90092 | 10.73500 | 78.01886 | | | 392,291,671,000.00 | 36,441,400 | 59,073,719,000 |
| Total ES33 SPOT | | | | | | | | | 392,291,671,000.00 | 36,441,400 | 59,073,719,000 |
| Total For ES33 | | | | | | | | | 392,291,671,000.00 | 36,441,400 | 59,073,719,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.65564 | 7.50000 | 102.59405 | | | 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 | | | 10.94000 | 81.35539 | 10.94000 | 81.28440 | | | 136,526,824,000.00 | 12,479,600 | 15,911,263,900 |
| Total ES42 SPOT | | | | | | | | | 136,526,824,000.00 | 12,479,600 | 15,911,263,900 |
| Total For ES42 | | | | | | | | | 136,526,824,000.00 | 12,479,600 | 15,911,263,900 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.06806 | 8.50000 | 101.99844 | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 |
| EXX02 On 19/05/2019 Spot Bond | | | 100.00000 | | 0.00000 | 100.04651 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | 100.00000 | | 0.00000 | 100.78814 | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | 100.00000 | | 0.00000 | 100.81302 | | | 0.00 | 0 | 0 |
| Total FBJ22Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | 0.00 | 0 | 0 |
| FIF01U On 01/11/2018 Spot Bond | | | 100.00000 | 45.30793 | 100.00000 | 47.13809 | | | 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 | 23.78297 | 100.00000 | 25.79595 | | | 0.00 | 0 | 0 |
| Total FIF02U 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 FIF02U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 15.06813 | 100.00000 | 17.17838 | | | | 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 | 11.58516 | 100.00000 | 13.75475 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 14.22814 | 100.00000 | 14.12499 | | | | 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 | 11.29247 | 100.00000 | 11.21059 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB04 On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.50147 | | | | 0.00 | 72,000,000 | 36,000,000 |
| Total FIFB04 SPOT | | | | | | | | | | 0.00 | 72,000,000 | 36,000,000 |
| Total For FIFB04 | | | | | | | | | | 0.00 | 72,000,000 | 36,000,000 |
| FIFB06 On 25/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.38859 | | | | 0.00 | 0 | 0 |
| Total FIFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB07 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31986 | | | | 0.00 | 0 | 0 |
| Total FIFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB08 On 31/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.29688 | | | | 0.00 | 0 | 0 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB09 On 27/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.61079 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.28193 | | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.85534 | | | | 0.00 | 0 | 0 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB12 On 13/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.69215 | | | | 0.00 | 0 | 0 |
| Total FIFB12 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 FIFB12 | | | | | | | | | 0.00 | 0 | 0 |
| FMLA11 On 17/02/2039 Spot Bond | | | 100.00000 | 5.74510 | 100.00000 | 5.71104 | | | 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 | 12.98045 | 100.00000 | 12.88635 | | | 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 | 29.01763 | 100.00000 | 28.80725 | | | 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 | | | 9.19500 | 99.85258 | 9.19500 | 99.77903 | | 35,308,800,000,000.00 | 3,840,000,000 | 6,023,700,000 | |
| Total FRB05 SPOT | | | | | | | | 35,308,800,000,000.00 | 3,840,000,000 | 6,023,700,000 | |
| Total For FRB05 | | | | | | | | 35,308,800,000,000.00 | 3,840,000,000 | 6,023,700,000 | |
| FRB11 On 11/12/2017 Spot Bond | | | 100.00000 | | 0.00000 | 101.59872 | | | 0.00 | 0 | 0 |
| Total FRB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB11 | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2019 Spot Bond | | | 100.00000 | | 0.00000 | 101.72591 | | | 0.00 | 456,000,000 | 228,000,000 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 456,000,000 | 228,000,000 |
| Total For FRB12 | | | | | | | | | 0.00 | 456,000,000 | 228,000,000 |
| FRB13 On 02/06/2021 Spot Bond | | | 100.00000 | | 0.00000 | 98.13775 | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2021 Spot Bond | | | 10.61500 | 99.48831 | 10.61500 | 99.40400 | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | 100.00000 | | 0.00000 | 103.06597 | | | 0.00 | 480,000,000 | 120,000,000 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 480,000,000 | 120,000,000 |
| Total For FRB15 | | | | | | | | | 0.00 | 480,000,000 | 120,000,000 |
| FRB16 On 08/07/2020 Spot Bond | | | 100.00000 | | 0.00000 | 101.21836 | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2022 Spot Bond | | | 100.00000 | | 0.00000 | 100.28258 | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 11.35537 | 100.00000 | 11.27304 | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| Total For FRB17/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.23951 | | | 0.00 | 0 | 0 |
| Total FRB18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB18 | | | | | | | | | 0.00 | 0 | 0 |
| FRB19 On 14/04/2021 Spot Bond | | | 11.31500 | 106.42573 | 11.31500 | 106.32977 | | | 0.00 | 0 | 0 |
| Total FRB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.65305 | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | 0.00 | 0 | 0 |
| FRB21 On 24/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.79028 | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.33252 | | | 0.00 | 0 | 10,000,000 |
| Total FRB22 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRB22 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRBC2 On 21/12/2018 Spot Bond | | | 10.20500 | 103.36287 | 10.20500 | 103.27858 | | 1,224,600,000,000.00 | | 120,000,000 | 60,000,000 |
| Total FRBC21 SPOT | | | | | | | | 1,224,600,000,000.00 | | 120,000,000 | 60,000,000 |
| Total For FRBC21 | | | | | | | | 1,224,600,000,000.00 | | 120,000,000 | 60,000,000 |
| FRBC2 On 21/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.77502 | | | 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 | | | 3.40000 | 142.11299 | 3.40000 | 142.05986 | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.79000 | 110.30088 | 3.79000 | 274.14971 | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.93000 | 109.79719 | 3.93000 | 115.34768 | | | 0.00 | 0 | 685,000,000 |
| Total FRBI25 SPOT | | | | | | | | | 0.00 | 0 | 685,000,000 |
| Total For FRBI25 | | | | | | | | | 0.00 | 0 | 685,000,000 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.10000 | 87.94002 | 4.10000 | 159.25927 | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.36000 | 89.86908 | 4.36000 | 189.12997 | | | 0.00 | 0 | 0 |
| Total FRBI33 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 FRBI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 4.42000 | 69.73789 | 4.42000 | 86.64257 | | | | 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 | | | 4.43000 | 87.77604 | 4.43000 | 87.79338 | | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 8.93000 | 75.06347 | 8.93000 | 75.48280 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 28/10/2024 Spot Bond | | | 10.05000 | 49.88051 | 10.05000 | 50.01750 | | | | 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 | | | 10.08000 | 49.22181 | 10.08000 | 49.34794 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC05 On 13/10/2017 Spot Bond | | | 100.00000 | 83.69364 | 100.00000 | 83.13444 | | | | 0.00 | 0 | 0 |
| Total FRC05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC05U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC06 On 31/12/2017 Spot Bond | | | 100.00000 | 86.42935 | 100.00000 | 85.83873 | | | | 0.00 | 0 | 0 |
| Total FRC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 03/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.46823 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC13 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.10476 | | | | 0.00 | 0 | 0 |
| Total FRC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.80230 | | | | 0.00 | 0 | 0 |
| Total FRC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC144 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC14 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.18159 | | | | 0.00 | 0 | 0 |
| Total FRC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC15 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.86911 | | | | 0.00 | 0 | 0 |
| Total FRC150 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 FRC150 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/09/2017 Spot Bond | | | 5.76400 | 100.61590 | 5.76400 | 98.00000 | | | 0.00 | 0 | 0 |
| Total FRC151 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC151 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.87750 | | | 0.00 | 0 | 0 |
| Total FRC152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC152 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.81152 | | | 0.00 | 0 | 0 |
| Total FRC153 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC153 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.83408 | | | 0.00 | 0 | 0 |
| Total FRC154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC154 | | | | | | | | | 0.00 | 0 | 0 |
| FRC15: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05497 | | | 0.00 | 0 | 0 |
| Total FRC155 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC155 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.82155 | | | 0.00 | 0 | 0 |
| Total FRC161 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC161 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78153 | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78237 | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.08448 | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.77770 | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 4.48500 | 107.39090 | 4.48500 | 112.37062 | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84250 | | | 0.00 | 0 | 0 |
| Total FRC170 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 FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.82951 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.35542 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.84250 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80063 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78475 | | | | 0.00 | 0 | 0 |
| Total FRC177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.20840 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.89804 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 06/08/2023 Spot Bond | | | | 100.00000 | 0.00000 | 109.82482 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 104.03264 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.01255 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.81139 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.83422 | | | | 0.00 | 0 | 0 |
| Total FRC189 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 FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.46808 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.87398 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.32577 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 13.39695 | 100.00000 | 13.29982 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 12.55836 | 100.00000 | 12.46731 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.93686 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | 100.00000 | 23.99358 | 100.00000 | 23.81963 | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.85914 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 29/10/2017 Spot Bond | | | 100.00000 | 100.67232 | 100.00000 | 99.86262 | | | | 0.00 | 0 | 0 |
| Total FRC211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC211 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.89580 | | | | 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 | 14.29238 | 100.00000 | 14.18876 | | | | 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 | 98.47179 | 100.00000 | 97.70447 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC214 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC214 On 07/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.89576 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC215 On 07/11/2017 Spot Bond | | | 100.00000 | 98.46456 | 100.00000 | 97.69731 | | | | 0.00 | 0 | 0 |
| Total FRC216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC216 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC216 On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.89173 | | | | 0.00 | 0 | 0 |
| Total FRC217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC217 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC217 On 07/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.80897 | | | | 0.00 | 0 | 0 |
| Total FRC218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC218 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC218 On 04/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.00676 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC219 On 04/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.90019 | | | | 0.00 | 0 | 0 |
| Total FRC220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC220 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC220 On 31/01/2022 Spot Bond | | | 3.91000 | 139.10101 | 3.91000 | 141.05030 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC221 On 20/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.55053 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC225 On 25/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.62025 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC231 On 31/01/2022 Spot Bond | | | 4.77000 | 134.18697 | 4.77000 | 136.12849 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC233 On 20/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.21375 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC234 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 111.14854 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC237 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 119.61691 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC238 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 111.72391 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC239 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 120.43079 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC240 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 119.31827 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC241 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 111.07146 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC242 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 110.66128 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC243 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.10218 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC244 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 111.19477 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC245 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.10117 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC246 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.08141 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC247 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 110.76167 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 08/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.86236 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 117.59865 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC249 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 97.71677 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC250 On 13/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.98354 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC251 On 14/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.80457 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC252 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.52149 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC254 On 10/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04458 | | | | 0.00 | 0 | 0 |
| Total FRC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC46 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.20209 | | | | 0.00 | 0 | 0 |
| Total FRC61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC61 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC61 On 31/01/2022 Spot Bond | | | 4.43000 | 94.50843 | 4.43000 | 138.04994 | | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.49000 | 94.27519 | 4.49000 | 137.70857 | | | | 0.00 | 0 | 0 |
| Total FRC69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC69 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 4.47000 | 94.35286 | 4.47000 | 137.82225 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC71 On 28/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.43638 | | | | 0.00 | 0 | 0 |
| Total FRC76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC76 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD01 On 31/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.73147 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total FRD013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD011 On 22/12/2018 Spot Bond | | | 100.00000 | 40.51683 | 100.00000 | 40.22308 | | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD151 On 31/12/2017 Spot Bond | | | 100.00000 | 86.63846 | 100.00000 | 86.04641 | | | | 0.00 | 0 | 0 |
| Total FRD15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD15U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD171 On 15/02/2021 Spot Bond | | | 100.00000 | 15.95548 | 100.00000 | 15.63843 | | | | 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 | | | 4.16000 | 83.33490 | 4.16000 | 83.95333 | | | | 0.00 | 0 | 0 |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRI38 On 31/01/2038 Spot Bond | | | 4.23000 | 96.24027 | 4.23000 | 96.19867 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.95223 | | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.57951 | | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.97028 | | | | 0.00 | 240,000,000 | 240,000,000 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 240,000,000 | 240,000,000 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 240,000,000 | 240,000,000 |
| FRJ21 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.08796 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ22 On 07/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.34938 | | | | 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 | | | | 100.00000 | 0.00000 | 102.12252 | | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.12313 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS011 On 13/05/2021 Spot Bond | | | 100.00000 | 7.16574 | 100.00000 | 7.12504 | | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS021 On 13/05/2021 Spot Bond | | | 100.00000 | 7.16574 | 100.00000 | 7.12504 | | | | 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 | | | 2.76800 | 83.78519 | 2.76800 | 104.79445 | | | | 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 | | | 3.15000 | 105.15523 | 3.15000 | 115.42524 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.93412 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 23/01/2024 Spot Bond | | | | 100.00000 | 0.00000 | 99.93412 | | | | 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 | | | 3.29000 | 102.67625 | 3.29000 | 112.91525 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 07/12/2033 Spot Bond | | | 3.37000 | 213.57802 | 3.37000 | 213.49933 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 31/01/2038 Spot Bond | | | 4.24500 | 96.01926 | 4.24500 | 97.45854 | | | | 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 | | | 3.40000 | 212.78520 | 3.40000 | 212.70628 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 29/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.52557 | | | | 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 | | | 3.74000 | 116.90717 | 3.74000 | 118.17755 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2038 Spot Bond | | | 3.45500 | 108.60048 | 3.45500 | 110.04147 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 3.45500 | 108.60048 | 3.45500 | 110.04147 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 07/12/2033 Spot Bond | | | 3.52000 | 116.15288 | 3.52000 | 209.56971 | | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 3.57000 | 208.35961 | 3.57000 | 208.27949 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 31/01/2025 Spot Bond | | | 3.27000 | 105.70672 | 3.27000 | 106.82174 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 3.60000 | 207.59034 | 3.60000 | 207.51000 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 31/01/2038 Spot Bond | | | 4.36500 | 94.26648 | 4.36500 | 95.70557 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/03/2028 Spot Bond | | | 3.85500 | 162.89106 | 3.85500 | 162.82469 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/01/2038 Spot Bond | | | 4.18000 | 84.66143 | 4.18000 | 98.42465 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/03/2028 Spot Bond | | | 3.83000 | 103.73828 | 3.83000 | 163.19367 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 11/08/2017 Spot Bond | | | 100.00000 | 99.39817 | 100.00000 | 98.62565 | | | | 0.00 | 0 | 0 |
| Total FRS130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS130 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS130 On 31/03/2028 Spot Bond | | | 3.89000 | 162.37636 | 3.89000 | 162.30974 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 07/12/2033 Spot Bond | | | 4.11000 | 195.02988 | 4.11000 | 194.94642 | | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 24/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.13623 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 31/01/2038 Spot Bond | | | 4.11000 | 85.28820 | 4.11000 | 99.47836 | | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 4.36500 | 81.95657 | 4.36500 | 95.70557 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 3.89000 | 101.44179 | 3.89000 | 102.88174 | | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/03/2028 Spot Bond | | | 3.70000 | 165.19330 | 3.70000 | 165.12805 | | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 07/12/2033 Spot Bond | | | 3.88000 | 200.57547 | 3.88000 | 200.49333 | | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 31/03/2028 Spot Bond | | | 3.83000 | 163.25987 | 3.83000 | 163.19367 | | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 3.83000 | 163.25987 | 3.83000 | 163.19367 | | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 4.12000 | 95.39267 | 4.12000 | 158.97223 | | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/01/2025 Spot Bond | | | 4.04000 | 114.53079 | 4.04000 | 115.79921 | | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2022 Spot Bond | | | 3.61000 | 140.86376 | 3.61000 | 142.81592 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 06/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 107.43000 | | | | 0.00 | 0 | 0 |
| Total FRS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS148 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS148 On 31/03/2028 Spot Bond | | | 4.18000 | 158.18326 | 4.18000 | 158.11469 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 4.22000 | 157.61480 | 4.22000 | 157.54597 | | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/01/2025 Spot Bond | | | 4.01000 | 114.76598 | 4.01000 | 116.03459 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 4.19000 | 158.04093 | 4.19000 | 157.97228 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 4.23000 | 157.47307 | 4.23000 | 157.40416 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS153 On 19/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 104.55920 | | | | 0.00 | 0 | 0 |
| Total FRS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS157 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS157 On 20/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 164.40147 | | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS158 On 06/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 78.63352 | | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS159 On 06/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 106.25506 | | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS160 On 06/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.27731 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS161 On 20/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 95.15702 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS162 On 06/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 91.13003 | | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS163 On 06/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 90.30913 | | | | 0.00 | 0 | 0 |
| Total FRS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS164 On 06/06/2025 Spot Bond | | | | 100.00000 | 0.00000 | 88.19184 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.20000 | 113.86468 | 3.20000 | 283.02091 | | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 3.09000 | 114.54418 | 3.09000 | 284.71239 | | | | 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 | | | 3.81000 | 110.18242 | 3.81000 | 273.85485 | | | | 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 | | | 3.57000 | 97.92685 | 3.57000 | 143.05327 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.08627 | | | | 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 | | | 3.10000 | 99.85602 | 3.10000 | 143.86952 | | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.96403 | | | | 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 | | | 3.13000 | 80.75233 | 3.13000 | 109.45965 | | | | 0.00 | 0 | 0 |
| Total FRS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS64 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS81 On 30/10/2042 Spot Bond | | | 2.89000 | 89.10059 | 2.89000 | 116.30279 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|--------------------|
| Total FRS81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 3.20000 | 91.99814 | 3.20000 | 122.59926 | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | 0 |
| FRS86 On 23/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.69770 | | | 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 | | | 3.23000 | 91.80835 | 3.23000 | 122.34875 | | | 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 | | | 4.00000 | 109.06457 | 4.00000 | 271.07232 | | 120,000,000,000.00 | | 30,000,000 | 30,000,000 |
| Total FRS90 SPOT | | | | | | | | 120,000,000,000.00 | | 30,000,000 | 30,000,000 |
| Total For FRS90 | | | | | | | | 120,000,000,000.00 | | 30,000,000 | 30,000,000 |
| FRS94 On 08/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.82546 | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 27/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.34150 | | | 0.00 | 400,000,000 | 100,000,000 |
| Total FRS96 SPOT | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For FRS96 | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| FRX17 On 15/09/2017 Spot Bond | | | 7.25000 | 103.16395 | 7.25000 | 103.10315 | | | 0.00 | 0 | 0 |
| Total FRX17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX17 | | | | | | | | | 0.00 | 0 | 0 |
| FRX18 On 14/04/2018 Spot Bond | | | 7.87500 | 104.68544 | 7.87500 | 104.61918 | | | 0.00 | 0 | 300,000,000 |
| Total FRX18 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For FRX18 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| FRX19 On 15/11/2019 Spot Bond | | | 8.13500 | 103.47948 | 8.13500 | 103.41223 | | | 0.00 | 0 | 260,000,000 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 260,000,000 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 260,000,000 |
| FRX20 On 01/10/2020 Spot Bond | | | 8.39500 | 103.67961 | 8.39500 | 103.60974 | | | 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 | | | 9.11000 | 97.19405 | 9.11000 | 97.12349 | | | 0.00 | 0 | 0 |
| Total FRX23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX23 | | | | | | | | | 0.00 | 0 | 0 |
| FRX24 On 10/12/2024 Spot Bond | | | 9.39000 | 108.39515 | 9.39000 | 108.31365 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 9.90000 | 100.55436 | 9.90000 | 100.47476 | | | | 0.00 | 0 | 400,000,000 |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.89000 | 105.66131 | 9.89000 | 105.57819 | | | | 0.00 | 0 | 0 |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.24500 | 101.23341 | 10.24500 | 101.14962 | | | | 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 | | | 10.33000 | 98.01139 | 10.33000 | 97.92962 | | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.24500 | 102.51278 | 10.24500 | 105.25387 | | | | 0.00 | 0 | 0 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.96000 | 76.57592 | 10.96000 | 76.50898 | | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1A5 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.85224 | | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1B1 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.05046 | | | | 0.00 | 0 | 0 |
| Total FS1B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.80063 | | | | 0.00 | 0 | 0 |
| Total FS1C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90917 | | | | 0.00 | 0 | 0 |
| Total FS1D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.33290 | | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.35453 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.47703 | | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.51781 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.69713 | | | | 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 | 10.05678 | 100.00000 | 9.98387 | | | | 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 | 10.05678 | 100.00000 | 9.98387 | | | | 0.00 | 0 | 0 |
| Total FS3A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 10.05678 | 100.00000 | 9.98387 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/02/2020 Spot Bond | | | 100.00000 | 10.05678 | 100.00000 | 9.98387 | | | | 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 | 10.05678 | 100.00000 | 9.98387 | | | | 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 | 19.58152 | 100.00000 | 19.43955 | | | | 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 | 9.32834 | 100.00000 | 9.26071 | | | | 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 | 16.53320 | 100.00000 | 16.41333 | | | | 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 | 16.63247 | 100.00000 | 16.51189 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/03/2020 Spot Bond | | | 100.00000 | 16.83100 | 100.00000 | 16.70898 | | | | 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 | 17.07917 | 100.00000 | 16.95536 | | | | 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 | 17.37698 | 100.00000 | 17.25099 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A1L On 20/04/2019 Spot Bond | | | 100.00000 | 27.55350 | 100.00000 | 27.35375 | | | | 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 | 11.48485 | 100.00000 | 11.40159 | | | | 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 | 8.96966 | 100.00000 | 8.90462 | | | | 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 | 12.02067 | 100.00000 | 11.93352 | | | | 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 | 12.11810 | 100.00000 | 12.03024 | | | | 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 | 12.31294 | 100.00000 | 12.22368 | | | | 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 | 12.55649 | 100.00000 | 12.46546 | | | | 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 | 12.84876 | 100.00000 | 12.75561 | | | | 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 | 14.31010 | 100.00000 | 14.20634 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.10569 | | | | 0.00 | 0 | 0 |
| Total GBL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL02 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52285 | | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.38667 | | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.40214 | | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.50267 | | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.62631 | | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.70353 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 14.39581 | 100.00000 | 14.29030 | | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | | 0.00 | 0 | 0 |
| GPT41 On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.95647 | | | | 0.00 | 0 | 0 |
| Total GPT41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT41 | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 22.29774 | 100.00000 | 22.13609 | | | | 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 | 90.54067 | 100.00000 | 89.88930 | | | | 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 | 30.47006 | 100.00000 | 30.24915 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB03U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 18.43929 | 100.00000 | 18.30560 | | | | 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 | 31.11512 | 100.00000 | 30.88954 | | | | 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 | 18.71081 | 100.00000 | 18.57516 | | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB06U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 4.34865 | 100.00000 | 4.32395 | | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB10 On 31/07/2017 Spot Bond | | | 100.00000 | 98.11828 | 100.00000 | 97.33333 | | | | 0.00 | 0 | 0 |
| Total GRB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB10U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB11 On 31/01/2018 Spot Bond | | | 100.00000 | 69.57844 | 100.00000 | 69.18318 | | | | 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 | 44.10018 | 100.00000 | 43.95346 | | | | 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 | 34.78922 | 100.00000 | 34.59159 | | | | 0.00 | 0 | 0 |
| Total GRB13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB13U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB14 On 31/07/2019 Spot Bond | | | 100.00000 | 19.60008 | 100.00000 | 19.53487 | | | | 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 | 17.39461 | 100.00000 | 17.29579 | | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 8.71115 | 100.00000 | 8.68216 | | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 8.73040 | 100.00000 | 8.68080 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 3.87592 | 100.00000 | 3.86303 | | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 4.34865 | 100.00000 | 4.32395 | | | | 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 | 16.65377 | 100.00000 | 16.50088 | | | | 0.00 | 0 | 0 |
| Total GRB20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB20U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 11.98906 | 100.00000 | 11.87899 | | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 9.57476 | 100.00000 | 9.48686 | | | | 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 | 10.73845 | 100.00000 | 13.64763 | | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1A On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.02173 | | | | 0.00 | 0 | 0 |
| Total GRH1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1B On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.90462 | | | | 0.00 | 0 | 0 |
| Total GRH1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1B | | | | | | | | | | 0.00 | 0 | 0 |
| GRH1C On 25/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.89925 | | | | 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 | 99.72603 | 100.00000 | 98.91304 | | | | 0.00 | 0 | 0 |
| Total GRH1YU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRH1YU | | | | | | | | | | 0.00 | 0 | 0 |
| GRT06 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.26107 | | | | 0.00 | 0 | 0 |
| Total GRT06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT06 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.90316 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.22826 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.68016 | | | | 0.00 | 0 | 500,000,000 |
| Total GRT09 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For GRT09 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| GRT10 On 13/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.64665 | | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.65644 | | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.94767 | | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.09789 | | | | 0.00 | 0 | 0 |
| Total GRT13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT13 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT14 On 15/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.92072 | | | | 0.00 | 0 | 0 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT15 On 15/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.21911 | | | | 0.00 | 58,000,000 | 29,000,000 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 58,000,000 | 29,000,000 |
| Total For GRT15 | | | | | | | | | | 0.00 | 58,000,000 | 29,000,000 |
| GRT16 On 17/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.09923 | | | | 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 | | | 9.56000 | 105.41129 | 9.56000 | 105.33063 | | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT18 On 13/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.91929 | | | | 0.00 | 0 | 0 |
| Total GRT18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT18 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.11504 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT20 On 03/04/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.46361 | | | | 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 | | | 10.17000 | 98.50104 | 10.17000 | 101.02100 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 0.00009 | 100.00000 | 0.00009 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| HC1M1 On 31/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 117.01575 | | | | 0.00 | 0 | 0 |
| Total HC1M1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC1M2 On 31/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 112.12329 | | | | 0.00 | 0 | 0 |
| Total HC1M2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M2 | | | | | | | | | | 0.00 | 0 | 0 |
| HC1M3 On 31/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.90921 | | | | 0.00 | 0 | 0 |
| Total HC1M3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC1M3 | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T1 On 05/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.38886 | | | | 0.00 | 0 | 0 |
| Total HC2T1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T1 | | | | | | | | | | 0.00 | 0 | 0 |
| HC4T1 On 15/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.84937 | | | | 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 | 23.34335 | 100.00000 | 23.17412 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB02 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.93004 | | | | 0.00 | 0 | 0 |
| Total HILB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB02 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.93687 | | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.62805 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB05 On 11/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.25151 | | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.25396 | | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.25697 | | | | 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 | 9.26974 | 100.00000 | 9.20253 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 9.26974 | 100.00000 | 9.20253 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 9.95298 | 100.00000 | 9.88082 | | | | 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 | 9.95298 | 100.00000 | 9.88082 | | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 10.78804 | 100.00000 | 10.70983 | | | | 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 | 109.87100 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | 100.00000 | | 0.00000 | 101.68083 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF07 On 20/08/2017 Spot Bond | | | 100.00000 | | 0.00000 | 101.64187 | | | | 0.00 | 0 | 0 |
| Total HPF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF07 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | 100.00000 | | 0.00000 | 100.11438 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total HPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF09 On 15/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.10276 | | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF10 On 17/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.53580 | | | | 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 | | | 8.38500 | 103.39109 | 8.38500 | 103.32074 | | | | 0.00 | 0 | 8,490,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 8,490,000,000 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 8,490,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 17.39821 | 100.00000 | 17.28168 | | | | 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 | | | 3.24000 | 113.61878 | 3.24000 | 282.40877 | | | | 0.00 | 0 | 0 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2024 Spot Bond | | | 2.95000 | 117.48601 | 2.95000 | 292.02795 | | | | 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 | | | 3.24000 | 88.84083 | 3.24000 | 98.30786 | | | | 0.00 | 0 | 0 |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2034 Spot Bond | | | 10.61500 | 89.17844 | 10.61500 | 89.10204 | | | | 0.00 | 0 | 2,920,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 2,920,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 2,920,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.10617 | 100.00000 | 9.04519 | | | | 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 | | | 10.58500 | 89.17984 | 10.58500 | 89.10365 | | | | 0.00 | 0 | 0 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.10612 | 100.00000 | 9.04514 | | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.09754 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-------------|----------------------|------------------------|
| Total HWF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF09 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.83608 | | | | 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 | 22.39174 | 100.00000 | 22.22940 | | | | 0.00 | 0 | 0 |
| Total HWF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF10U | | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 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 | | | 2.59000 | 126.54189 | 2.59000 | 126.50296 | | | 88,473,364,000.00 | | 34,159,600 | 69,459,649,700 |
| Total I2025 SPOT | | | | | | | | | 88,473,364,000.00 | | 34,159,600 | 69,459,649,700 |
| Total For I2025 | | | | | | | | | 88,473,364,000.00 | | 34,159,600 | 69,459,649,700 |
| I2029 On 31/03/2029 Spot Bond | | | 2.60000 | 98.42744 | 2.60000 | 98.39730 | | | 22,925,760,000.00 | | 8,817,600 | 47,083,808,800 |
| Total I2029 SPOT | | | | | | | | | 22,925,760,000.00 | | 8,817,600 | 47,083,808,800 |
| Total For I2029 | | | | | | | | | 22,925,760,000.00 | | 8,817,600 | 47,083,808,800 |
| I2033 On 28/02/2033 Spot Bond | | | 2.61000 | 102.72510 | 2.61000 | 102.69368 | | | 43,543,674,000.00 | | 16,683,400 | 92,065,535,000 |
| Total I2033 SPOT | | | | | | | | | 43,543,674,000.00 | | 16,683,400 | 92,065,535,000 |
| Total For I2033 | | | | | | | | | 43,543,674,000.00 | | 16,683,400 | 92,065,535,000 |
| I2038 On 31/01/2038 Spot Bond | | | 2.53000 | 125.93856 | 2.53000 | 125.90043 | | | 263,826,882,000.00 | | 104,279,400 | 153,146,242,800 |
| Total I2038 SPOT | | | | | | | | | 263,826,882,000.00 | | 104,279,400 | 153,146,242,800 |
| Total For I2038 | | | | | | | | | 263,826,882,000.00 | | 104,279,400 | 153,146,242,800 |
| I2046 On 31/03/2046 Spot Bond | | | 2.58000 | 123.26390 | 2.58000 | 123.22636 | | | 93,463,596,000.00 | | 36,226,200 | 115,989,315,000 |
| Total I2046 SPOT | | | | | | | | | 93,463,596,000.00 | | 36,226,200 | 115,989,315,000 |
| Total For I2046 | | | | | | | | | 93,463,596,000.00 | | 36,226,200 | 115,989,315,000 |
| I2050 On 31/12/2050 Spot Bond | | | 2.58000 | 129.61851 | 2.58000 | 129.57918 | | | 5,752,845,042,000.00 | | 2,229,784,900 | 78,891,294,633 |
| Total I2050 SPOT | | | | | | | | | 5,752,845,042,000.00 | | 2,229,784,900 | 78,891,294,633 |
| Total For I2050 | | | | | | | | | 5,752,845,042,000.00 | | 2,229,784,900 | 78,891,294,633 |
| IB105U On 20/10/2017 Spot Bond | | | 100.00000 | 80.57395 | 100.00000 | 83.84595 | | | 500,000,000,000,000.00 | | 5,000,000,000 | 5,000,000,000 |
| Total IB105U SPOT | | | | | | | | | 10,000,000,000,000.00 | | 5,000,000,000 | 5,000,000,000 |
| Total For IB105U | | | | | | | | | 10,000,000,000,000.00 | | 5,000,000,000 | 5,000,000,000 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 11.12326 | 100.00000 | 11.01941 | | | 0.00 | | 0 | 0 |
| Total IBL02U SPOT | | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL02U | | | | | | | | | 0.00 | | 0 | 0 |
| IBL100 On 24/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.40498 | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL100 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL101 On 24/05/2022 Spot Bond | | | 9.03500 | 101.63604 | 9.03500 | 101.56284 | | | | 0.00 | 0 | 0 |
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.43653 | | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL103 On 08/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.95886 | | | | 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 | 100.32469 | 8.70500 | 100.09365 | | | | 0.00 | 0 | 0 |
| Total IBL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL22 On 15/03/2018 Spot Bond | | | 8.39000 | 104.51827 | 8.39000 | 104.44827 | | | | 0.00 | 0 | 0 |
| Total IBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.17000 | 98.19174 | 3.17000 | 143.44490 | | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL39 On 02/04/2018 Spot Bond | | | 8.51000 | 102.85228 | 8.51000 | 102.78205 | | | | 0.00 | 0 | 0 |
| Total IBL39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL39 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 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 | | | 8.82500 | 99.63698 | 8.82500 | 99.56647 | | | | 0.00 | 0 | 0 |
| Total IBL45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL45 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 9.11500 | 96.12221 | 9.11500 | 96.05239 | | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL49 On 02/04/2018 Spot Bond | | | 8.70000 | 101.34920 | 8.70000 | 101.27848 | | | | 0.00 | 0 | 0 |
| Total IBL49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL49/F On 02/04/2018 Spot Bond | | | 7.34000 | 102.24569 | 7.34000 | 102.18529 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL49/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 9.10500 | 99.76604 | 9.10500 | 104.22903 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL53 On 31/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.78074 | | | | 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 | | | 8.60500 | 99.37319 | 8.60500 | 99.30382 | | | | 0.00 | 0 | 0 |
| Total IBL55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL55 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.03392 | | | | 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 | | | 8.56500 | 104.91024 | 8.56500 | 104.83735 | | | | 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 | | | 9.72000 | 106.98626 | 9.72000 | 106.90215 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.33796 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL63 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.79348 | | | | 0.00 | 0 | 0 |
| Total IBL63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL63 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.31973 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.77545 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL66 On 12/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.03146 | | | | 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 | | | 3.90000 | 139.15936 | 3.90000 | 141.10875 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.62206 | | | | 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 | 55.44551 | 100.00000 | 45.65966 | | | | 0.00 | 0 | 0 |
| Total IBL69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL73 On 19/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.62642 | | | | 0.00 | 0 | 0 |
| Total IBL73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL73 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.56683 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL76 On 25/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.78426 | | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.41759 | | | | 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 | | | 9.77000 | 102.69204 | 9.77000 | 102.61222 | | | | 0.00 | 0 | 0 |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL79 On 27/01/2019 Spot Bond | | | 8.39500 | 102.14905 | 8.39500 | 102.07946 | | | | 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 | 31.80854 | 100.00000 | 33.64998 | | | | 0.00 | 0 | 0 |
| Total IBL80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL80U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 12.51849 | 100.00000 | 14.56049 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL82 On 29/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.79973 | | | | 0.00 | 0 | 0 |
| Total IBL82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL82 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL83 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.71572 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| Total IBL83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL83 | | | | | | | | | 0.00 | 0 | 0 |
| IBL84U On 21/04/2019 Spot Bond | | | 100.00000 | 27.57273 | 100.00000 | 27.37283 | | | 0.00 | 0 | 177,500,000 |
| Total IBL84U SPOT | | | | | | | | | 0.00 | 0 | 177,500,000 |
| Total For IBL84U | | | | | | | | | 0.00 | 0 | 177,500,000 |
| IBL85 On 20/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.81319 | | | 0.00 | 0 | 0 |
| Total IBL85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL85 | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.98678 | | | 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 | | | 8.69500 | 103.44267 | 8.69500 | 103.37092 | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 9.05500 | 105.80945 | 9.05500 | 105.73309 | | | 0.00 | 0 | 0 |
| Total IBL88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 15.94734 | 100.00000 | 15.84227 | | | 0.00 | 0 | 0 |
| Total IBL88/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88/R208 | | | | | | | | | 0.00 | 0 | 0 |
| IBL89 On 26/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.47748 | | | 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 | 32.78728 | 100.00000 | 32.54958 | | | 0.00 | 0 | 0 |
| Total IBL90U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL90U | | | | | | | | | 0.00 | 0 | 0 |
| IBL91 On 02/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.20221 | | | 0.00 | 0 | 0 |
| Total IBL91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL91 | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.22495 | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | 0.00 | 0 | 0 |
| IBL93 On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.39374 | | | 0.00 | 0 | 0 |
| Total IBL93 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL93 | | | | | | | | | 0.00 | 0 | 0 |
| IBL94 On 06/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.33136 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total IBL94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.81165 | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73534 | | | 0.00 | 0 | 0 |
| Total IBL96 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.44632 | | | 0.00 | 0 | 0 |
| Total IBL97 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL97 | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.46605 | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | 0.00 | 0 | 0 |
| IBL99 On 21/10/2019 Spot Bond | | | 8.56500 | 103.15887 | 8.56500 | 103.08798 | | 1,969,950,000,000.00 | 230,000,000 | 115,000,000 | |
| Total IBL99 SPOT | | | | | | | | 1,969,950,000,000.00 | 230,000,000 | 115,000,000 | |
| Total For IBL99 | | | | | | | | 1,969,950,000,000.00 | 230,000,000 | 115,000,000 | |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 10.47608 | 100.00000 | 10.40705 | | 0.00 | 0 | 0 | |
| Total IDC01U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDC01U | | | | | | | | 0.00 | 0 | 0 | |
| IDCG02 On 22/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.93428 | | 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 | | | 9.37500 | 99.25535 | 9.37500 | 99.18083 | | 1,537,500,000,000.00 | 164,000,000 | 82,000,000 | |
| Total IDCG03 SPOT | | | | | | | | 1,537,500,000,000.00 | 164,000,000 | 82,000,000 | |
| Total For IDCG03 | | | | | | | | 1,537,500,000,000.00 | 164,000,000 | 82,000,000 | |
| IDCG04 On 24/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.36455 | | 0.00 | 0 | 0 | |
| Total IDCG04 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCG04 | | | | | | | | 0.00 | 0 | 0 | |
| IDCG05 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.31536 | | 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 | | | 10.47000 | 96.92613 | 10.47000 | 96.84552 | | 0.00 | 0 | 0 | |
| Total IDCG06 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IDCG06 | | | | | | | | 0.00 | 0 | 0 | |
| IDCG07 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.64648 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG0£ On 13/05/2030 Spot Bond | | | 11.49000 | 100.74493 | 11.49000 | 100.62892 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG0£ On 05/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.14167 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG1C On 05/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.15770 | | | | 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 | | | 10.57000 | 102.76548 | 10.57000 | 102.67876 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP04 On 19/10/2017 Spot Bond | | | 5.00000 | 101.29281 | 5.00000 | 101.25169 | | | | 0.00 | 0 | 0 |
| Total IDCP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP04 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP0£ On 14/03/2018 Spot Bond | | | 4.00000 | 101.43077 | 4.00000 | 101.39802 | | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP0£ On 17/10/2019 Spot Bond | | | 4.00000 | 101.06611 | 4.00000 | 101.03331 | | | | 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 | 8.02089 | 100.00000 | 7.96804 | | | | 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 | | | 8.87000 | 100.23127 | 8.87000 | 100.15999 | | | | 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 | | | 7.76500 | 105.57913 | 7.76500 | 105.51323 | | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IN269U On 25/07/2017 Spot Bond | | | 100.00000 | 99.72678 | 100.00000 | 98.91599 | | | | 0.00 | 0 | 0 |
| Total IN269U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN269U | | | | | | | | | | 0.00 | 0 | 0 |
| IN272U On 10/11/2017 Spot Bond | | | 100.00000 | 97.27530 | 100.00000 | 96.52317 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN272U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN272U | | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 12.04650 | 100.00000 | 11.95917 | | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 11.89311 | 100.00000 | 11.80689 | | | | 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 | 22.76148 | 100.00000 | 22.59646 | | | | 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 | 27.43171 | 100.00000 | 27.23283 | | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 8.80787 | 100.00000 | 8.74952 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 17.09517 | 100.00000 | 16.97123 | | | | 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 | 43.44290 | 100.00000 | 43.12794 | | | | 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 | 73.66361 | 100.00000 | 73.23616 | | | | 0.00 | 0 | 0 |
| Total IN319U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN319U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 14.49742 | 100.00000 | 14.39231 | | | | 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 | 14.26364 | 100.00000 | 14.16022 | | | | 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 | 13.21698 | 100.00000 | 13.12115 | | | | 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 | 92.36189 | 100.00000 | 91.68608 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN339U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN339U | | | | | | | | | | 0.00 | 0 | 0 |
| IN341U On 12/12/2017 Spot Bond | | | 100.00000 | 92.41999 | 100.00000 | 91.74374 | | | | 0.00 | 0 | 0 |
| Total IN341U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN341U | | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 10.64481 | 100.00000 | 10.57428 | | | | 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 | 12.24320 | 100.00000 | 12.16253 | | | | 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 | 7.87912 | 100.00000 | 11.73774 | | | | 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 | 56.64879 | 100.00000 | 56.23809 | | | | 0.00 | 0 | 0 |
| Total IN346U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN346U | | | | | | | | | | 0.00 | 0 | 0 |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 11.33993 | 100.00000 | 11.26479 | | | | 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 | 12.40371 | 100.00000 | 12.31377 | | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | 0 |
| IN357U On 31/08/2017 Spot Bond | | | 100.00000 | 94.76592 | 100.00000 | 94.06568 | | | | 0.00 | 0 | 0 |
| Total IN357U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN357U | | | | | | | | | | 0.00 | 0 | 0 |
| IN359U On 01/07/2018 Spot Bond | | | 100.00000 | 52.13545 | 100.00000 | 51.63232 | | | | 0.00 | 0 | 0 |
| Total IN359U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN359U | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.79744 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | 100.00000 | 0.00000 | 78.65983 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78171 | | | | 0.00 | 0 | 0 |
| Total ING228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING228 | | | | | | | | | | 0.00 | 0 | 0 |
| ING232 On 04/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 107.04200 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| ING335 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 97.75803 | | | | 0.00 | 0 | 0 |
| Total ING335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING335 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | 100.00000 | 0.00000 | 102.28132 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.25891 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.28398 | | | | 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 | | | 11.41500 | 109.60005 | 11.41500 | 109.49926 | | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.45164 | | | | 0.00 | 0 | 0 |
| Total IPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.90141 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF11 On 15/10/2018 Spot Bond | | | 100.00000 | 39.72506 | 100.00000 | 39.43705 | | | | 0.00 | 0 | 0 |
| Total IPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF12 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.09810 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.15190 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.78402 | | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80563 | | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.81860 | | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.71948 | | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.72729 | | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.73511 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.78238 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.81004 | | | | 0.00 | 0 | 0 |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF22 On 14/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.93560 | | | | 0.00 | 0 | 0 |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC14 On 26/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.80195 | | | | 0.00 | 0 | 0 |
| Total IPFC14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC14 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.44500 | 101.39430 | 9.44500 | 101.31805 | | | | 0.00 | 0 | 1,850,000,000 |

| 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 IPL10 SPOT | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| Total For IPL10 | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| IPL11 On 24/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.50738 | | | 0.00 | 120,000,000 | 30,000,000 |
| Total IPL11 SPOT | | | | | | | | | 0.00 | 120,000,000 | 30,000,000 |
| Total For IPL11 | | | | | | | | | 0.00 | 120,000,000 | 30,000,000 |
| IPL6 On 28/09/2017 Spot Bond | | | 8.34000 | 103.33170 | 8.34000 | 103.26197 | | 10,008,000,000,000.00 | 1,200,000,000 | 200,000,000 | |
| Total IPL6 SPOT | | | | | | | | 10,008,000,000,000.00 | 1,200,000,000 | 200,000,000 | |
| Total For IPL6 | | | | | | | | 10,008,000,000,000.00 | 1,200,000,000 | 200,000,000 | |
| IPL6/R2 On 28/09/2017 Spot Bond | | | 100.00000 | 88.82795 | 100.00000 | 88.21394 | | 0.00 | 0 | 0 | |
| Total IPL6/R203 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IPL6/R203 | | | | | | | | 0.00 | 0 | 0 | |
| IPL7 On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.39534 | | 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 | 58.14128 | 100.00000 | 57.71977 | | 0.00 | 0 | 0 | |
| Total IPL7/JIBAR SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IPL7/JIBAR | | | | | | | | 0.00 | 0 | 0 | |
| IPL8 On 10/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.50161 | | 0.00 | 350,000,000 | 850,000,000 | |
| Total IPL8 SPOT | | | | | | | | 0.00 | 350,000,000 | 850,000,000 | |
| Total For IPL8 | | | | | | | | 0.00 | 350,000,000 | 850,000,000 | |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 13.89983 | 100.00000 | 13.79906 | | 0.00 | 0 | 0 | |
| Total IPL8/JIBAR SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IPL8/JIBAR | | | | | | | | 0.00 | 0 | 0 | |
| IPL9 On 20/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.94248 | | 0.00 | 0 | 0 | |
| Total IPL9 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IPL9 | | | | | | | | 0.00 | 0 | 0 | |
| IV015 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96198 | | 0.00 | 0 | 0 | |
| Total IV015 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IV015 | | | | | | | | 0.00 | 0 | 0 | |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 99.94720 | 2.75000 | 99.92458 | | 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 | | | 5.74000 | 137.67535 | 5.74000 | 137.59850 | | 0.00 | 0 | 0 | |
| Total IV019 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IV019 | | | | | | | | 0.00 | 0 | 0 | |
| IV024 On 27/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.84560 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IV024 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV024 | | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.99154 | | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.46656 | | | | 0.00 | 0 | 0 |
| Total IV026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV026 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 4.59000 | 83.64820 | 4.59000 | 110.26151 | | | | 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 | | | 4.59000 | 109.26732 | 4.59000 | 110.26151 | | | | 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 | | | | 100.00000 | 0.00000 | 101.10786 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV032 On 14/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 103.33297 | | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.99344 | | | | 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 | | | 11.31500 | 108.90081 | 11.31500 | 108.80152 | | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.82352 | | | | 0.00 | 0 | 0 |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | 0 |
| IV036 On 22/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.90998 | | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.89172 | | | | 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 | | | 5.35000 | 89.63134 | 5.35000 | 130.91616 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| Total IV039 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | 0.00 | 0 | 0 |
| IV040 On 29/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.70359 | | | 0.00 | 170,000,000 | 85,000,000 |
| Total IV040 SPOT | | | | | | | | | 0.00 | 170,000,000 | 85,000,000 |
| Total For IV040 | | | | | | | | | 0.00 | 170,000,000 | 85,000,000 |
| IV041 On 29/09/2021 Spot Bond | | | 11.66500 | 104.75355 | 11.66500 | 104.65678 | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.04277 | | | 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 | | | 11.55500 | 105.28204 | 11.55500 | 105.18567 | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.52527 | | | 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 | | | 5.60000 | 129.63326 | 5.60000 | 129.56169 | | | 0.00 | 0 | 0 |
| Total IV045 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV045 | | | | | | | | | 0.00 | 0 | 0 |
| IV046 On 21/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.92805 | | | 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 | | | 9.09500 | 106.50740 | 9.09500 | 106.43020 | | | 0.00 | 0 | 0 |
| Total IV08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV08 | | | | | | | | | 0.00 | 0 | 0 |
| IV09 On 30/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.26332 | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 4.71866 | 100.00000 | 4.69185 | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 3.28317 | 100.00000 | 3.26452 | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 4.49000 | 153.83914 | 4.49000 | 153.76862 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total IV19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV19A | | | | | | | | | | 0.00 | 0 | 0 |
| IVA682 On 20/07/2017 Spot Bond | | | 7.60000 | 99.91678 | 7.60000 | 99.97918 | | | | 0.00 | 0 | 0 |
| Total IVA682 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA682 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA686 On 17/08/2017 Spot Bond | | | 7.60000 | 99.50276 | 7.60000 | 99.37922 | | | | 0.00 | 0 | 0 |
| Total IVA686 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA686 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA687 On 24/08/2017 Spot Bond | | | 7.70000 | 99.35028 | 7.70000 | 99.22550 | | | | 0.00 | 0 | 0 |
| Total IVA687 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA687 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA689 On 07/09/2017 Spot Bond | | | 7.70000 | 99.05961 | 7.70000 | 98.93556 | | | | 0.00 | 0 | 0 |
| Total IVA689 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA689 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA690 On 14/09/2017 Spot Bond | | | 7.80000 | 98.90098 | 7.80000 | 98.77572 | | | | 0.00 | 0 | 0 |
| Total IVA690 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA690 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA691 On 21/09/2017 Spot Bond | | | 7.85000 | 98.74700 | 7.85000 | 98.62133 | | | | 0.00 | 0 | 0 |
| Total IVA691 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA691 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA694 On 12/10/2017 Spot Bond | | | 7.85000 | 98.30855 | 7.85000 | 98.18400 | | | | 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 | | | 7.85000 | 98.16327 | 7.85000 | 98.03908 | | | | 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 | | | 100.00000 | 79.52070 | 100.00000 | 79.00433 | | | | 0.00 | 0 | 0 |
| Total IVA696 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA696 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC021 On 19/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC021 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.45942 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total IVC027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.52293 | | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.53422 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.30884 | | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 9.16500 | 100.41923 | 9.16500 | 100.34589 | | | | 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 | 27.69193 | 100.00000 | 27.50946 | | | | 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 | 28.63434 | 100.00000 | 28.42675 | | | | 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 | | | 9.18500 | 100.54211 | 9.18500 | 100.46731 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC041 On 29/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.76602 | | | | 0.00 | 0 | 0 |
| Total IVC041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC041 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC046 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.99581 | | | | 0.00 | 0 | 0 |
| Total IVC046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC046 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC048 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.06515 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total IVC048 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For IVC048 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| IVC049 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.53407 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC050 On 03/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.17067 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IVC050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC050 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.01435 | | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC053 On 11/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.83002 | | | | 0.00 | 0 | 0 |
| Total IVC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.64707 | | | | 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 | | | | 100.00000 | 0.00000 | 102.02312 | | | | 0.00 | 0 | 0 |
| Total IVC060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC060 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.56186 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.97645 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC064 On 15/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.08344 | | | | 0.00 | 0 | 0 |
| Total IVC064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC064 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC065 On 10/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.00778 | | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC066 On 18/09/2017 Spot Bond | | | 100.00000 | 88.63106 | 100.00000 | 88.00395 | | | | 0.00 | 0 | 0 |
| Total IVC066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC066 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC067 On 04/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.12437 | | | | 0.00 | 0 | 600,000,000 |
| Total IVC067 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For IVC067 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| IVC070 On 20/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.65163 | | | | 0.00 | 0 | 0 |
| Total IVC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC070 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.99981 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC077 On 04/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.12532 | | | | 0.00 | 0 | 0 |
| Total IVC077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC077 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.18012 | | | | 0.00 | 0 | 0 |
| Total IVC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC081 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC086 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.67951 | | | | 0.00 | 0 | 0 |
| Total IVC086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC086 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC087 On 10/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.36997 | | | | 0.00 | 0 | 0 |
| Total IVC087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC087 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC088 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.21427 | | | | 0.00 | 0 | 0 |
| Total IVC088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC088 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC089 On 31/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.00701 | | | | 0.00 | 0 | 0 |
| Total IVC089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC089 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC090 On 31/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.01234 | | | | 0.00 | 0 | 0 |
| Total IVC090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC090 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 24/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.53087 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC093 On 24/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.46785 | | | | 0.00 | 0 | 0 |
| Total IVC093 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC093 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 10.03500 | 104.04412 | 10.03500 | 103.96066 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.58871 | | | | 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 | | | 8.56500 | 101.30468 | 8.56500 | 101.23507 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC098 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC101 On 24/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.93387 | | | | 0.00 | 0 | 0 |
| Total IVC101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC101 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.24152 | | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.59757 | | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.12007 | | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.98144 | | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC107 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.59166 | | | | 0.00 | 0 | 0 |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC108 On 29/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.74356 | | | | 0.00 | 0 | 0 |
| Total IVC108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC108 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC109 On 19/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.71244 | | | | 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 | | | 9.68500 | 101.99188 | 9.68500 | 101.91327 | | | | 0.00 | 0 | 0 |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC111 On 19/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.54118 | | | | 0.00 | 0 | 0 |
| Total IVC111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC111 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC112 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.41300 | | | | 0.00 | 0 | 0 |
| Total IVC112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC112 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC113 On 26/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.42349 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC113 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC114 On 14/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.98049 | | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 9.65485 | 100.00000 | 9.60000 | | | | 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 | 60.06968 | 100.00000 | 59.63418 | | | | 0.00 | 0 | 0 |
| Total IVC73U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC73U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC74U On 22/09/2017 Spot Bond | | | 100.00000 | 87.75738 | 100.00000 | 87.14225 | | | | 0.00 | 0 | 0 |
| Total IVC74U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC74U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 6.97774 | 100.00000 | 6.93810 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 6.15577 | 100.00000 | 6.12080 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 6.02851 | 100.00000 | 5.99426 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 5.11043 | 100.00000 | 5.08140 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 4.87348 | 100.00000 | 4.84579 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 4.87348 | 100.00000 | 4.84579 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 4.76368 | 100.00000 | 4.73661 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.72437 | | | | 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 JAS01 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For JAS01 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.98557 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.16828 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP005 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.55333 | | | | 0.00 | 0 | 0 |
| Total KAP005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP005 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.58575 | | | | 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 | | | 9.58500 | 104.66230 | 9.58500 | 104.58201 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.37009 | | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 24/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.49157 | | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 30.51422 | 100.00000 | 30.29299 | | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | | 0.00 | 0 | 0 |
| KSB007 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.90110 | | | | 0.00 | 0 | 0 |
| Total KSB007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB007 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB008 On 01/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.34043 | | | | 0.00 | 0 | 0 |
| Total KSB008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB008 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.37098 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | 0 |
| KST01 On 12/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.23771 | | | 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 | | | 9.02000 | 132.67589 | 9.02000 | 132.58050 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.75402 | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | 0.00 | 0 | 0 |
| LBK07 On 16/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.70090 | | | 0.00 | 0 | 0 |
| Total LBK07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK07 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.76069 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/ On 30/10/2019 Spot Bond | | | 100.00000 | 24.07686 | 100.00000 | 23.90039 | | | 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 | | | 9.68500 | 101.33231 | 9.68500 | 101.25420 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 101.46597 | 9.62000 | 101.38828 | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/R207 | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 103.97983 | 9.71000 | 103.89815 | | | 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 | 58.99293 | 100.00000 | 58.56522 | | | 0.00 | 0 | 0 |
| Total LBK14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK14U | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.25741 | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.34422 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| Total LBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.74293 | | | 0.00 | 0 | 0 |
| Total LBK17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK17 | | | | | | | | | 0.00 | 0 | 0 |
| LBK18 On 22/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.63233 | | | 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 | | | | 100.00000 | 0.00000 | 100.67753 | | | 0.00 | 0 | 0 |
| Total LBK19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK19 | | | | | | | | | 0.00 | 0 | 0 |
| LBK20 On 08/06/2022 Spot Bond | | | 10.33500 | 100.75095 | 10.33500 | 100.66776 | | | 0.00 | 0 | 0 |
| Total LBK20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK20 | | | | | | | | | 0.00 | 0 | 0 |
| LGL02 On 13/08/2017 Spot Bond | | | 7.79000 | 103.39367 | 7.79000 | 103.32778 | | | 0.00 | 0 | 0 |
| Total LGL02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL02 | | | | | | | | | 0.00 | 0 | 0 |
| LGL03 On 03/04/2018 Spot Bond | | | 9.29000 | 101.23255 | 9.29000 | 101.15723 | | | 0.00 | 0 | 0 |
| Total LGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL03 | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 9.38500 | 103.46668 | 9.38500 | 103.38808 | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.23766 | | | 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 | | | 9.87000 | 104.38097 | 9.87000 | 104.29857 | | | 0.00 | 0 | 2,500,000,000 |
| Total LGL06 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LGL06 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.45754 | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL07 | | | | | | | | | 0.00 | 0 | 0 |
| LHC01U On 12/07/2023 Spot Bond | | | 100.00000 | 8.91215 | 100.00000 | 8.79510 | | 200,000,000,000,000.00 | 2,000,000,000 | 2,000,000,000 | 2,000,000,000 |
| Total LHC01U SPOT | | | | | | | | 10,000,000,000,000.00 | 2,000,000,000 | 2,000,000,000 | 2,000,000,000 |
| Total For LHC01U | | | | | | | | 10,000,000,000,000.00 | 2,000,000,000 | 2,000,000,000 | 2,000,000,000 |
| LHC02U On 12/07/2023 Spot Bond | | | 100.00000 | 9.40386 | 100.00000 | 9.28034 | | 660,000,000,000,000.00 | 6,600,000,000 | 6,600,000,000 | 6,600,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total LHC02U SPOT | | | | | | | | | 10,000,000,000,000.00 | 6,600,000,000 | 6,600,000,000 |
| Total For LHC02U | | | | | | | | | 10,000,000,000,000.00 | 6,600,000,000 | 6,600,000,000 |
| LHL17 On 14/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.36620 | | | 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 | | | 12.89500 | 103.01737 | 12.89500 | 102.91247 | | | 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 | | | 13.68500 | 103.88569 | 13.68500 | 103.77365 | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | 0.00 | 0 | 0 |
| LHL22 On 13/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.02243 | | | 0.00 | 0 | 0 |
| Total LHL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL22 | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.45727 | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.43003 | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49116 | | | 0.00 | 0 | 0 |
| Total LRFA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA2 | | | | | | | | | 0.00 | 0 | 0 |
| LRFB2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.95439 | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.67712 | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64949 | | | 0.00 | 0 | 0 |
| Total MAQ090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ090 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.96611 | | | 0.00 | 0 | 0 |
| Total MAQ093 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ093 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 01/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.91755 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MAQ096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ096 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MAQ0A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.09633 | | | | 0.00 | 0 | 0 |
| Total MAQ0A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.58526 | | | | 0.00 | 0 | 0 |
| Total MAQ0A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A3 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.70878 | | | | 0.00 | 0 | 0 |
| Total MAQ0A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A4 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.99856 | | | | 0.00 | 0 | 0 |
| Total MAQ0A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A5 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 103.01781 | | | | 0.00 | 0 | 0 |
| Total MAQ0J1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.92664 | | | | 0.00 | 0 | 0 |
| Total MAQ0J2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.43932 | | | | 0.00 | 0 | 0 |
| Total MAQ101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ101 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ10 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 98.83861 | | | | 0.00 | 0 | 0 |
| Total MAQ103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ103 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF03 On 01/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.55858 | | | | 0.00 | 0 | 0 |
| Total MBF030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF030 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.74434 | | | | 0.00 | 0 | 0 |
| Total MBF042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 13/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.37893 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total MBF045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF045 On 17/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.80508 | | | | 0.00 | 48,000,000 | 524,000,000 |
| Total MBF046 SPOT | | | | | | | | | | 0.00 | 48,000,000 | 524,000,000 |
| Total For MBF046 | | | | | | | | | | 0.00 | 48,000,000 | 524,000,000 |
| MBF046 On 07/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.57213 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF047 On 14/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.36316 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For MBF049 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| MBF049 On 17/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.88686 | | | | 0.00 | 0 | 0 |
| Total MBF051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF051 On 16/05/2019 Spot Bond | | | 100.00000 | 32.92235 | 100.00000 | 32.68366 | | | | 0.00 | 0 | 0 |
| Total MBF051/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| MBF051 On 28/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.52693 | | | | 0.00 | 0 | 0 |
| Total MBF052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF052 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF052 On 28/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.05538 | | | | 0.00 | 0 | 0 |
| Total MBF053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF053 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF053 On 27/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.54612 | | | | 0.00 | 0 | 0 |
| Total MBF054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF054 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF054 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.78702 | | | | 0.00 | 0 | 20,000,000 |
| Total MBF055 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For MBF055 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| MBLSA On 30/10/2017 Spot Bond | | | 2.30000 | 99.38626 | 2.30000 | 98.27929 | | | | 0.00 | 0 | 0 |
| Total MBLSA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA2 | | | | | | | | | | 0.00 | 0 | 0 |
| MBLSA On 11/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.41023 | | | | 0.00 | 0 | 0 |
| Total MBLSA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBLSA3 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 12/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.94917 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MBP035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 11/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.23819 | | | | 0.00 | 0 | 0 |
| Total MBP036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 26/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.32702 | | | | 0.00 | 0 | 0 |
| Total MBP037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP29 On 23/09/2017 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total MBP29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP29U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP30 On 24/10/2017 Spot Bond | | | 100.00000 | 81.30135 | 100.00000 | 99.18256 | | | | 0.00 | 0 | 0 |
| Total MBP30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP30U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP31 On 24/10/2017 Spot Bond | | | 100.00000 | 81.31932 | 100.00000 | 99.18256 | | | | 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 | 97.32047 | 100.00000 | 96.56799 | | | | 0.00 | 0 | 0 |
| Total MBP32U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP32U | | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | 100.00000 | | 0.00000 | 99.77945 | | | | 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 | | | 8.79500 | 102.79717 | 8.79500 | 102.72467 | | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.00000 | 104.06320 | 8.00000 | 103.99631 | | | | 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 | | | 8.84500 | 102.50334 | 8.84500 | 102.43064 | | | | 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 | 102.40116 | 8.91000 | 102.32801 | | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | 100.00000 | | 0.00000 | 100.38051 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total MEFSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.39463 | | | | 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 | | | 8.81500 | 101.17246 | 8.81500 | 101.10133 | | | | 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 | | | 9.44000 | 102.53840 | 9.44000 | 102.46131 | | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.73792 | | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 9.48500 | 102.41693 | 9.48500 | 102.33870 | | | | 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 | | | | 100.00000 | 0.00000 | 100.20377 | | | | 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 | | | | 100.00000 | 0.00000 | 100.21862 | | | | 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 | | | | 100.00000 | 0.00000 | 100.27346 | | | | 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 | | | | 100.00000 | 0.00000 | 100.27346 | | | | 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 | | | | 100.00000 | 0.00000 | 100.26188 | | | | 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 | | | 9.31500 | 105.78035 | 9.31500 | 105.70186 | | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.83733 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0-On 12/08/2025 Spot Bond | | | 11.42000 | 104.42093 | 11.42000 | 104.32488 | | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0-On 12/08/2022 Spot Bond | | | 10.27000 | 107.12844 | 10.27000 | 107.03957 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MTN06 On 13/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.20295 | | | | 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 | | | | 100.00000 | 0.00000 | 100.20722 | | | | 0.00 | 0 | 0 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 20/04/2019 Spot Bond | | | 100.00000 | 28.47120 | 100.00000 | 28.33341 | | | | 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 | 34.36478 | 100.00000 | 34.13711 | | | | 0.00 | 0 | 0 |
| Total MTN09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC1 On 15/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53127 | | | | 0.00 | 0 | 0 |
| Total MTNC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC18 | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC1 On 15/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.57357 | | | | 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 | 12.87012 | 100.00000 | 3.54413 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.53932 | | | | 0.00 | 0 | 0 |
| Total MWAR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 12.63115 | 100.89771 | 12.53884 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N5C23 On 20/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89099 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total N5C23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5C23 | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.84993 | | | 0.00 | 0 | 0 |
| Total N5D23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5D23 | | | | | | | | | 0.00 | 0 | 0 |
| N5E23 On 20/06/2023 Spot Bond | | | | 100.00000 | 0.00000 | 110.10661 | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | 0.00 | 0 | 0 |
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 12.00008 | 100.00000 | 11.91308 | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | 0.00 | 0 | 0 |
| N5G23I On 20/06/2023 Spot Bond | | | 100.00000 | 12.80974 | 100.00000 | 12.71687 | | | 0.00 | 0 | 0 |
| Total N5G23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5G23U | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 10.12000 | 93.94810 | 10.12000 | 93.87252 | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | 0.00 | 0 | 0 |
| NAM02 On 29/06/2020 Spot Bond | | | 9.13500 | 101.80298 | 9.13500 | 101.72848 | | | 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 | | | 9.72000 | 101.30601 | 9.72000 | 106.24187 | | | 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 | | | 10.42000 | 100.29212 | 10.42000 | 105.44654 | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | 0.00 | 0 | 0 |
| NBK11A On 28/11/2020 Spot Bond | | | 8.65000 | 102.13149 | 8.65000 | 102.06101 | | | 0.00 | 0 | 0 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12A On 19/03/2021 Spot Bond | | | 9.34000 | 103.33567 | 9.34000 | 103.25879 | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12A On 19/03/2021 Spot Bond | | | 9.38000 | 103.21408 | 9.38000 | 103.13697 | | | 0.00 | 0 | 0 |
| Total NBK12A/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | | 0.00 | 0 | 0 |
| NBK13A On 19/03/2024 Spot Bond | | | 9.42000 | 104.84128 | 9.42000 | 104.76263 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK13A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK14/On 25/06/2021 Spot Bond | | | 8.91500 | 101.92040 | 8.91500 | 101.86810 | | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15/On 11/02/2022 Spot Bond | | | 9.36500 | 101.85770 | 9.36500 | 101.78047 | | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15I/On 27/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.32673 | | | | 0.00 | 0 | 0 |
| Total NBK15B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK16/On 12/02/2025 Spot Bond | | | 10.32000 | 99.67413 | 10.32000 | 99.59104 | | | | 0.00 | 0 | 930,000,000 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 930,000,000 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 930,000,000 |
| NBK17/On 22/04/2026 Spot Bond | | | 9.85500 | 103.04676 | 9.85500 | 102.96552 | | | | 0.00 | 0 | 1,120,000,000 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,120,000,000 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,120,000,000 |
| NBK18/On 01/06/2020 Spot Bond | | | 9.11500 | 101.67720 | 9.11500 | 101.60294 | | | | 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 | | | 9.51500 | 101.85014 | 9.51500 | 101.77257 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/On 01/06/2026 Spot Bond | | | 10.41000 | 101.18852 | 10.41000 | 101.10438 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I/On 25/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 98.79182 | | | | 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 | | | 11.07000 | 97.46410 | 11.07000 | 97.37853 | | | | 0.00 | 0 | 20,000,000 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| NBK21I/On 10/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.77904 | | | | 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 | | | 9.76000 | 103.04174 | 9.76000 | 102.96172 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 12/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.79866 | | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23J On 19/11/2025 Spot Bond | | | 10.27000 | 104.17033 | 10.27000 | 104.08532 | | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.81444 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24J On 19/11/2027 Spot Bond | | | 10.17000 | 106.75001 | 10.17000 | 106.66372 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.74302 | | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25J On 17/02/2023 Spot Bond | | | 9.66000 | 108.83767 | 9.66000 | 108.75261 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | 100.00000 | 0.00000 | 101.75098 | | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26J On 10/05/2023 Spot Bond | | | 100.00000 | 13.41147 | 100.00000 | 13.32310 | | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | 100.00000 | 0.00000 | 100.63809 | | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27J On 10/05/2026 Spot Bond | | | 10.06000 | 108.50486 | 10.06000 | 108.41807 | | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 01/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.51238 | | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28J On 02/08/2023 Spot Bond | | | 9.67000 | 106.27606 | 9.67000 | 106.19292 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 19/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.54965 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29J On 31/07/2026 Spot Bond | | | 10.32000 | 106.08242 | 10.32000 | 105.99399 | | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 18/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.80538 | | | | 0.00 | 147,000,000 | 49,000,000 |
| Total NBK29B SPOT | | | | | | | | | | 0.00 | 147,000,000 | 49,000,000 |
| Total For NBK29B | | | | | | | | | | 0.00 | 147,000,000 | 49,000,000 |
| NBK30J On 20/02/2024 Spot Bond | | | 9.46000 | 104.74377 | 9.46000 | 104.66357 | | | | 0.00 | 0 | 0 |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.61688 | | | | 0.00 | 920,000,000 | 230,000,000 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 920,000,000 | 230,000,000 |
| Total For NBK30B | | | | | | | | | | 0.00 | 920,000,000 | 230,000,000 |
| NBK31I On 17/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.65217 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK32I On 26/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.36266 | | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.95481 | | | | 0.00 | 238,500,000 | 79,500,000 |
| Total NBK33B SPOT | | | | | | | | | | 0.00 | 238,500,000 | 79,500,000 |
| Total For NBK33B | | | | | | | | | | 0.00 | 238,500,000 | 79,500,000 |
| NBK34I On 10/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.81629 | | | | 0.00 | 1,038,500,000 | 279,500,000 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 1,038,500,000 | 279,500,000 |
| Total For NBK34B | | | | | | | | | | 0.00 | 1,038,500,000 | 279,500,000 |
| NBK35I On 10/05/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.85552 | | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 101.90437 | | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK37I On 02/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.96288 | | | | 0.00 | 600,000,000 | 300,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total NBK37B SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For NBK37B | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| NBK38I On 02/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.00226 | | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 8.46500 | 109.80588 | 8.46500 | 109.73168 | | | | 0.00 | 0 | 0 |
| Total NBK3A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 31.18518 | 100.00000 | 30.97970 | | | | 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 | | | 11.19500 | 46.26815 | 11.19500 | 46.22781 | | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK40I On 31/07/2026 Spot Bond | | | | 100.00000 | 0.00000 | 102.20375 | | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.52691 | | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.47686 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For NBK42B | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| NBK43I On 20/02/2024 Spot Bond | | | | 100.00000 | 0.00000 | 101.51770 | | | | 0.00 | 0 | 20,000,000 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| NBK7B On 19/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.04850 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.70672 | | | | 0.00 | 0 | 0 |
| Total NCLN74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN74 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 20/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.76509 | | | | 0.00 | 0 | 0 |
| Total NCLN75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN75 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN7 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.34570 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NCLN77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN77 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.80058 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 9.57926 | 100.00000 | 9.50981 | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | 100.00000 | 9.57926 | 100.00000 | 9.50981 | | | | 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 | | | 10.36500 | 105.01451 | 10.36500 | 104.92803 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.79640 | | | | 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 | | | 10.40000 | 103.98767 | 10.40000 | 103.90176 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.80058 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.80716 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.81551 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 02/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.21438 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 09/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27531 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.71596 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NCLN9 On 08/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.27535 | | | | 0.00 | 0 | 0 |
| Total NCLN95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN95 | | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 14.43180 | 100.00000 | 14.32717 | | | | 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 | 14.50903 | 100.00000 | 1.47987 | | | | 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 | 14.27691 | 100.00000 | 14.17341 | | | | 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 | 15.04550 | 100.00000 | 14.93643 | | | | 0.00 | 0 | 0 |
| Total NED04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED04U | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.61158 | | | | 0.00 | 0 | 0 |
| Total NED13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED13 | | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.76453 | | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2019 Spot Bond | | | 9.34500 | 104.80702 | 9.34500 | 104.72859 | | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.42086 | | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.19275 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.11137 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.80739 | | | | 0.00 | 0 | 0 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|----------------------|
| NED20 On 01/07/2020 Spot Bond | | | 10.73500 | 102.05692 | 10.73500 | 101.96996 | | | 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 |
| NEDH1 On 20/11/2018 Spot Bond | | | 9.44500 | 109.44128 | 9.44500 | 109.35898 | | | 0.00 | 0 | 0 |
| Total NEDH1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1A | | | | | | | | | 0.00 | 0 | 0 |
| NEDH1 On 20/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NEDH1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDH1B | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 21/05/2021 Spot Bond | | | | 100.00000 | 0.00000 | 104.58990 | | | 0.00 | 0 | 0 |
| Total NEDT1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1A | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 26/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.09032 | | | 0.00 | 99,000,000 | 33,000,000 |
| Total NEDT1B SPOT | | | | | | | | | 0.00 | 99,000,000 | 33,000,000 |
| Total For NEDT1B | | | | | | | | | 0.00 | 99,000,000 | 33,000,000 |
| NET50 On 08/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.75088 | | | 0.00 | 0 | 0 |
| Total NET50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET50 | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 103.08553 | | | 0.00 | 0 | 10,000,000 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NGL01 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.93971 | | | 0.00 | 80,000,000 | 70,000,000 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 80,000,000 | 70,000,000 |
| Total For NGL02 | | | | | | | | | 0.00 | 80,000,000 | 70,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.74429 | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1 On 01/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.74582 | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 102.62535 | 13.50000 | 102.51611 | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NHM00 On 09/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.26894 | | | | 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 | | | 3.45000 | 105.78257 | 3.45000 | 120.52931 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 169.58442 | 3.45000 | 169.52084 | | | | 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 | | | 3.84000 | 117.42677 | 3.84000 | 116.06141 | | | | 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 | | | 3.98000 | 158.72330 | 3.98000 | 160.99419 | | | | 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 | | | 4.05000 | 159.94847 | 4.05000 | 159.97949 | | | | 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 | | | 4.00000 | 79.00168 | 4.00000 | 101.15243 | | | | 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 | | | 8.53500 | 102.11769 | 8.53500 | 102.04699 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2020 Spot Bond | | | 9.16500 | 104.66765 | 9.16500 | 104.83588 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A16 On 22/05/2048 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NQ1A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A16 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A17 On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.38773 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A19 On 22/05/2050 Spot Bond | | | | 100.00000 | 0.00000 | 101.36326 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NQ1A2 On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45357 | | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.39557 | | | | 0.00 | 0 | 0 |
| Total NQ1A23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A23 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.48520 | | | | 0.00 | 0 | 0 |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2022 Spot Bond | | | | 100.00000 | 0.00000 | 101.52424 | | | | 0.00 | 0 | 0 |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.39557 | | | | 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 | | | 9.36500 | 104.69393 | 9.36500 | 104.85913 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.46817 | | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.52107 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.42820 | | | | 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 | | | 9.56500 | 104.72024 | 9.56500 | 104.88240 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.44452 | | | | 0.00 | 0 | 0 |
| Total NQ1C15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2052 Spot Bond | | | | 100.00000 | 0.00000 | 101.59115 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NQ1C1 On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.49261 | | | | 0.00 | 0 | 0 |
| Total NQ1C19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.75403 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.47714 | | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.66050 | | | | 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 | | | 8.57500 | 106.38125 | 8.57500 | 106.30805 | | | | 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 | | | 9.31500 | 114.80094 | 9.31500 | 114.71576 | | | | 0.00 | 0 | 400,000,000 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 3.79000 | 173.33470 | 3.79000 | 173.26499 | | | | 0.00 | 0 | 5,700,000,000 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 5,700,000,000 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 5,700,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 11.12000 | 108.96035 | 11.12000 | 108.86374 | | | | 0.00 | 0 | 5,540,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 5,540,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 5,540,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 13.81575 | 100.00000 | 13.72422 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.72045 | | | | 0.00 | 0 | 0 |
| Total NTC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC16 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.74497 | | | | 0.00 | 0 | 0 |
| Total NTC18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC18 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.85748 | | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| OML02 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.95575 | | | 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 | | | 9.68500 | 100.55286 | 9.68500 | 100.47536 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.96926 | | | 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 | | | 9.84500 | 103.14869 | 9.84500 | 103.06791 | | 1,279,850,000,000.00 | 130,000,000 | 1,565,000,000 | |
| Total OML05 SPOT | | | | | | | | 1,279,850,000,000.00 | 130,000,000 | 1,565,000,000 | |
| Total For OML05 | | | | | | | | 1,279,850,000,000.00 | 130,000,000 | 1,565,000,000 | |
| OML06 On 19/03/2022 Spot Bond | | | 10.60000 | 102.52466 | 10.60000 | 102.43837 | | 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 | | | 11.52000 | 100.92409 | 11.52000 | 100.83198 | | 0.00 | 0 | 960,000,000 | |
| Total OML07 SPOT | | | | | | | | 0.00 | 0 | 960,000,000 | |
| Total For OML07 | | | | | | | | 0.00 | 0 | 960,000,000 | |
| OML08 On 14/09/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.25172 | | 0.00 | 0 | 0 | |
| Total OML08 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For OML08 | | | | | | | | 0.00 | 0 | 0 | |
| OML09 On 14/09/2022 Spot Bond | | | 10.59000 | 105.08638 | 10.59000 | 104.99801 | | 0.00 | 0 | 1,000,000,000 | |
| Total OML09 SPOT | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| Total For OML09 | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| OML10 On 14/09/2025 Spot Bond | | | 11.52000 | 103.15606 | 11.52000 | 103.06191 | | 0.00 | 0 | 940,000,000 | |
| Total OML10 SPOT | | | | | | | | 0.00 | 0 | 940,000,000 | |
| Total For OML10 | | | | | | | | 0.00 | 0 | 940,000,000 | |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | 0.00 | 0 | 0 | |
| Total PMM12/JIBAR SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For PMM12/JIBAR | | | | | | | | 0.00 | 0 | 0 | |
| PMM29 On 04/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.04720 | | 0.00 | 0 | 0 | |
| Total PMM29 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For PMM29 | | | | | | | | 0.00 | 0 | 0 | |
| PMM30 On 07/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05430 | | 0.00 | 0 | 0 | |
| Total PMM30 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For PMM30 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| PMM33 On 01/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.12975 | | | 0.00 | 0 | 0 |
| Total PMM33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM33 | | | | | | | | | 0.00 | 0 | 0 |
| PMM34 On 07/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.69221 | | | 0.00 | 0 | 0 |
| Total PMM34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM34 | | | | | | | | | 0.00 | 0 | 0 |
| PMM35 On 06/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.77570 | | | 0.00 | 0 | 0 |
| Total PMM35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM35 | | | | | | | | | 0.00 | 0 | 0 |
| PMM36 On 04/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.85784 | | | 0.00 | 0 | 0 |
| Total PMM36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM36 | | | | | | | | | 0.00 | 0 | 0 |
| PMM37 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.28930 | | | 0.00 | 0 | 0 |
| Total PMM37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM37 | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.94369 | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 97.22050 | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 96.70976 | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A On 27/01/2028 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PRE1A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A: On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.07480 | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1B On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.04940 | | | 0.00 | 0 | 0 |
| Total PRE1B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE1C On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.24684 | | | 0.00 | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1C1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|------------------------|---------------|
| PRE1D On 27/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 102.29275 | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1D1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.57615 | | | 0.00 | 0 | 0 |
| Total PRE2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 102.69756 | | | 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 | | | | 100.00000 | 0.00000 | 102.80375 | | | 0.00 | 0 | 0 |
| Total PRE2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A3 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2B On 20/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.01599 | | | 0.00 | 0 | 0 |
| Total PRE2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2C On 20/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.04630 | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.07660 | | | 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 | | | 8.64500 | 112.71153 | 8.62000 | 112.80471 | | 530,577,022,919,500.00 | 1,333,785,659,100 | 548,957,832,400 | |
| Total R186 SPOT | | | | | | | | 10,577,022,919,500.00 | 333,785,659,100 | 548,957,832,400 | |
| Total For R186 | | | | | | | | 10,577,022,919,500.00 | 333,785,659,100 | 548,957,832,400 | |
| R197 On 07/12/2023 Spot Bond | | | 2.59000 | 292.64323 | 2.59000 | 292.55386 | | 114,671,732,000.00 | 44,274,800 | 34,143,077,400 | |
| Total R197 SPOT | | | | | | | | 114,671,732,000.00 | 44,274,800 | 34,143,077,400 | |
| Total For R197 | | | | | | | | 114,671,732,000.00 | 44,274,800 | 34,143,077,400 | |
| R202 On 07/12/2033 Spot Bond | | | 2.58000 | 235.80744 | 2.57000 | 236.03455 | | 9,835,304,430,000.00 | 3,812,133,500 | 189,441,931,400 | |
| Total R202 SPOT | | | | | | | | 9,835,304,430,000.00 | 3,812,133,500 | 189,441,931,400 | |
| Total For R202 | | | | | | | | 9,835,304,430,000.00 | 3,812,133,500 | 189,441,931,400 | |
| R2023 On 28/02/2023 Spot Bond | | | 8.03500 | 101.79635 | 8.02000 | 101.79723 | | 176,243,116,828,000.00 | 270,845,440,800 | 770,261,524,300 | |
| Total R2023 SPOT | | | | | | | | 176,243,116,828,000.00 | 270,845,440,800 | 770,261,524,300 | |
| Total For R2023 | | | | | | | | 176,243,116,828,000.00 | 270,845,440,800 | 770,261,524,300 | |
| R203 On 15/09/2017 Spot Bond | | | 7.39000 | 103.01953 | 7.39000 | 102.95766 | | 739,000,000,000.00 | 100,000,000 | 573,762,500,000 | |
| Total R203 SPOT | | | | | | | | 739,000,000,000.00 | 100,000,000 | 573,762,500,000 | |
| Total For R203 | | | | | | | | 739,000,000,000.00 | 100,000,000 | 573,762,500,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|--------------------------|
| R2030 On 31/01/2030 Spot Bond | | | 9.16500 | 91.27714 | 9.16500 | 91.20938 | | | 708,106,145,682,000.00 | 77,261,990,800 | 450,534,014,200 |
| Total R2030 SPOT | | | | | | | | | 18,106,145,682,000.00 | 77,261,990,800 | 450,534,014,200 |
| Total For R2030 | | | | | | | | | 18,106,145,682,000.00 | 77,261,990,800 | 450,534,014,200 |
| R2032 On 31/03/2032 Spot Bond | | | 9.36500 | 93.76890 | 9.36500 | 93.69858 | | | 259,589,384,611,000.00 | 27,719,101,400 | 99,256,800,700 |
| Total R2032 SPOT | | | | | | | | | 59,589,384,611,000.00 | 27,719,101,400 | 99,256,800,700 |
| Total For R2032 | | | | | | | | | 59,589,384,611,000.00 | 27,719,101,400 | 99,256,800,700 |
| R2035 On 28/02/2035 Spot Bond | | | 9.55500 | 97.76362 | 9.55500 | 97.68925 | | | 152,762,216,333,000.00 | 120,644,920,600 | 313,931,636,800 |
| Total R2035 SPOT | | | | | | | | | 152,762,216,333,000.00 | 120,644,920,600 | 313,931,636,800 |
| Total For R2035 | | | | | | | | | 152,762,216,333,000.00 | 120,644,920,600 | 313,931,636,800 |
| R2037 On 31/01/2037 Spot Bond | | | 9.64500 | 89.85612 | 9.64500 | 89.78600 | | | 389,490,720,315,000.00 | 351,424,647,000 | 835,873,893,700 |
| Total R2037 SPOT | | | | | | | | | 389,490,720,315,000.00 | 351,424,647,000 | 835,873,893,700 |
| Total For R2037 | | | | | | | | | 389,490,720,315,000.00 | 351,424,647,000 | 835,873,893,700 |
| R204 On 21/12/2018 Spot Bond | | | 7.40500 | 101.49349 | 7.39500 | 101.44633 | | | 591,916,922,977,000.00 | 79,934,763,400 | 195,462,841,900 |
| Total R204 SPOT | | | | | | | | | 11,916,922,977,000.00 | 79,934,763,400 | 195,462,841,900 |
| Total For R204 | | | | | | | | | 11,916,922,977,000.00 | 79,934,763,400 | 195,462,841,900 |
| R2040 On 31/01/2040 Spot Bond | | | 9.75500 | 92.99680 | 9.75500 | 92.92341 | | | 438,139,112,635,000.00 | 249,937,377,000 | 578,221,599,000 |
| Total R2040 SPOT | | | | | | | | | 38,139,112,635,000.00 | 249,937,377,000 | 578,221,599,000 |
| Total For R2040 | | | | | | | | | 38,139,112,635,000.00 | 249,937,377,000 | 578,221,599,000 |
| R2044 On 31/01/2044 Spot Bond | | | 9.78500 | 90.09724 | 9.78500 | 90.02594 | | | 948,211,636,018,000.00 | 403,496,334,800 | 768,508,572,300 |
| Total R2044 SPOT | | | | | | | | | 18,211,636,018,000.00 | 403,496,334,800 | 768,508,572,300 |
| Total For R2044 | | | | | | | | | 18,211,636,018,000.00 | 403,496,334,800 | 768,508,572,300 |
| R2048 On 28/02/2048 Spot Bond | | | 9.75000 | 93.75476 | 9.75000 | 93.68203 | | | 820,583,987,650,000.00 | 289,290,665,400 | 212,259,175,500 |
| Total R2048 SPOT | | | | | | | | | 20,583,987,650,000.00 | 289,290,665,400 | 212,259,175,500 |
| Total For R2048 | | | | | | | | | 20,583,987,650,000.00 | 289,290,665,400 | 212,259,175,500 |
| R207 On 15/01/2020 Spot Bond | | | 7.51000 | 99.59668 | 7.48500 | 99.59236 | | | 75,046,932,838,000.00 | 9,992,933,800 | 473,112,890,100 |
| Total R207 SPOT | | | | | | | | | 15,046,932,838,000.00 | 9,992,933,800 | 473,112,890,100 |
| Total For R207 | | | | | | | | | 15,046,932,838,000.00 | 9,992,933,800 | 473,112,890,100 |
| R208 On 31/03/2021 Spot Bond | | | 7.64000 | 99.29338 | 7.61500 | 99.31025 | | | 341,969,332,568,000.00 | 175,650,436,200 | 573,914,550,200 |
| Total R208 SPOT | | | | | | | | | 11,969,332,568,000.00 | 175,650,436,200 | 573,914,550,200 |
| Total For R208 | | | | | | | | | 11,969,332,568,000.00 | 175,650,436,200 | 573,914,550,200 |
| R209 On 31/03/2036 Spot Bond | | | 9.55500 | 73.40385 | 9.52500 | 73.55004 | | | 760,688,585,198,000.00 | 498,240,563,600 | 1,093,156,095,300 |
| Total R209 SPOT | | | | | | | | | 10,688,585,198,000.00 | 498,240,563,600 | 1,093,156,095,300 |
| Total For R209 | | | | | | | | | 10,688,585,198,000.00 | 498,240,563,600 | 1,093,156,095,300 |
| R210 On 31/03/2028 Spot Bond | | | 2.49000 | 184.51374 | 2.49000 | 184.45887 | | | 7,410,365,994,000.00 | 2,976,050,600 | 95,666,338,000 |
| Total R210 SPOT | | | | | | | | | 7,410,365,994,000.00 | 2,976,050,600 | 95,666,338,000 |
| Total For R210 | | | | | | | | | 7,410,365,994,000.00 | 2,976,050,600 | 95,666,338,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R212 On 31/01/2022 Spot Bond | | | 2.60000 | 146.99023 | 2.60000 | 146.94488 | | | 30,532,384,220,000.00 | 11,743,224,700 | 135,708,084,600 |
| Total R212 SPOT | | | | | | | | | 10,532,384,220,000.00 | 11,743,224,700 | 135,708,084,600 |
| Total For R212 | | | | | | | | | 10,532,384,220,000.00 | 11,743,224,700 | 135,708,084,600 |
| R213 On 28/02/2031 Spot Bond | | | 9.26500 | 85.44849 | 9.24000 | 85.55332 | | | 302,190,749,240,500.00 | 680,214,867,700 | 535,181,413,400 |
| Total R213 SPOT | | | | | | | | | 12,190,749,240,500.00 | 680,214,867,700 | 535,181,413,400 |
| Total For R213 | | | | | | | | | 12,190,749,240,500.00 | 680,214,867,700 | 535,181,413,400 |
| R214 On 28/02/2041 Spot Bond | | | 9.68000 | 73.24304 | 9.68000 | 73.18662 | | | 603,002,120,408,000.00 | 578,822,533,100 | 801,786,108,300 |
| Total R214 SPOT | | | | | | | | | 13,002,120,408,000.00 | 578,822,533,100 | 801,786,108,300 |
| Total For R214 | | | | | | | | | 13,002,120,408,000.00 | 578,822,533,100 | 801,786,108,300 |
| RCG01 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.93052 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |
| RCG01 On 24/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.93586 | | | 0.00 | 0 | 0 |
| Total RCG01C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01C | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.86049 | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 10/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.29965 | | | 0.00 | 0 | 0 |
| Total RCSB07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB07 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB2 On 24/07/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 99.18478 | | | 0.00 | 0 | 0 |
| Total RCSB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB2U | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 58.77309 | 100.00000 | 58.34699 | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | 0.00 | 0 | 0 |
| RDF01 On 04/09/2017 Spot Bond | | | 100.00000 | 97.77003 | 100.00000 | 97.01016 | | | 0.00 | 0 | 0 |
| Total RDF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF01U | | | | | | | | | 0.00 | 0 | 0 |
| RDF02 On 04/12/2020 Spot Bond | | | 100.00000 | 13.29508 | 100.00000 | 13.18360 | | | 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 | 63.64572 | 100.00000 | 63.15462 | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| RDF04I On 04/10/2018 Spot Bond | | | 100.00000 | 42.49838 | 100.00000 | 42.17045 | | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF05I On 04/12/2019 Spot Bond | | | 100.00000 | 21.36862 | 100.00000 | 21.20373 | | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 11/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.96554 | | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.58921 | | | | 0.00 | 0 | 0 |
| Total RDFB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB04 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.44765 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.36251 | | | | 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 | 30.61370 | 100.00000 | 30.39176 | | | | 0.00 | 0 | 0 |
| Total RDFB06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.72117 | | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.62379 | | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 02/12/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.24738 | | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80553 | | | | 0.00 | 0 | 1,000,000,000 |
| Total RDFB10 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For RDFB10 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| RDFB1 On 27/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.60487 | | | | 0.00 | 0 | 0 |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| RDFC3 On 05/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.37596 | | | | 0.00 | 0 | 0 |
| Total RDFC35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC35 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.54433 | | | | 0.00 | 0 | 0 |
| Total RDFC36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC36 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 04/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.13450 | | | | 0.00 | 256,000,000 | 128,000,000 |
| Total RDFC38 SPOT | | | | | | | | | | 0.00 | 256,000,000 | 128,000,000 |
| Total For RDFC38 | | | | | | | | | | 0.00 | 256,000,000 | 128,000,000 |
| REB01 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.60551 | | | | 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 | 65.01288 | 100.00000 | 64.54154 | | | | 0.00 | 0 | 0 |
| Total REB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| REB02 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.55053 | | | | 0.00 | 0 | 0 |
| Total REB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB02 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 17/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43949 | | | | 0.00 | 0 | 0 |
| Total REBC05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC05 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.52403 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.55166 | | | | 0.00 | 0 | 0 |
| Total RED202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED202 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.66016 | | | | 0.00 | 0 | 0 |
| Total RED203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED203 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.54468 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.04289 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RES011 On 02/03/2018 Spot Bond | | | 100.00000 | 62.28983 | 100.00000 | 61.83823 | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | 0.00 | 0 | 0 |
| RES021 On 02/03/2019 Spot Bond | | | 100.00000 | 30.64894 | 100.00000 | 30.42674 | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | 0.00 | 0 | 0 |
| RES031 On 02/03/2020 Spot Bond | | | 100.00000 | 17.72935 | 100.00000 | 17.60081 | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | 0.00 | 0 | 0 |
| RES041 On 02/03/2021 Spot Bond | | | 100.00000 | 12.52857 | 100.00000 | 12.43774 | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | 0.00 | 0 | 0 |
| RES15 On 12/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.84025 | | | 0.00 | 0 | 0 |
| Total RES15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES15 | | | | | | | | | 0.00 | 0 | 0 |
| RES18 On 05/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.91944 | | | 0.00 | 0 | 0 |
| Total RES18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.10787 | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | 0.00 | 0 | 0 |
| RES32 On 20/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.05201 | | | 0.00 | 0 | 0 |
| Total RES32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES32 | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.62029 | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.45631 | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.99989 | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.01252 | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RES39I On 03/05/2018 Spot Bond | | | 100.00000 | 62.95230 | 100.00000 | 62.36451 | | | 0.00 | 0 | 0 |
| Total RES39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES39U | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | | 100.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | 0.00 | 0 | 0 |
| RP014 On 27/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 80.23034 | | | 0.00 | 0 | 0 |
| Total RP014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP014 | | | | | | | | | 0.00 | 0 | 0 |
| RP020 On 12/02/2020 Spot Bond | | | 100.00000 | 23.94793 | 100.00000 | 23.77431 | | | 0.00 | 0 | 0 |
| Total RP020 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RP020 | | | | | | | | | 0.00 | 0 | 0 |
| RPP01I On 31/08/2018 Spot Bond | | | 100.00000 | 37.39059 | 100.00000 | 37.12241 | | | 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 | 19.97919 | 100.00000 | 19.53831 | | | 0.00 | 0 | 0 |
| Total RPP08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPP08U | | | | | | | | | 0.00 | 0 | 0 |
| RPS001 On 16/11/2022 Spot Bond | | | | 100.00000 | 0.00000 | 103.07534 | | | 0.00 | 0 | 0 |
| Total RPS001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RPS001 | | | | | | | | | 0.00 | 0 | 0 |
| RPS002 On 30/04/2025 Spot Bond | | | | 100.00000 | 0.00000 | 45.06659 | | | 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 | | | 9.28500 | 104.65732 | 9.28500 | 104.57949 | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | | | 0.00 | 0 | 0 |
| RW23 On 10/12/2023 Spot Bond | | | 9.70000 | 100.23442 | 9.70000 | 100.15663 | | | 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 | | | 10.94000 | 96.74445 | 10.94000 | 96.66003 | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | 0.00 | 0 | 0 |
| S1327L On 02/08/2017 Spot Bond | | | 100.00000 | 97.59358 | 100.00000 | 96.81698 | | | 0.00 | 0 | 0 |
| Total S1327U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For S1327U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | 0.00 | 0 | 0 |
| SBK14 On 01/12/2017 Spot Bond | | | 8.49000 | 101.75315 | 8.49000 | 101.68428 | | | 0.00 | 0 | 0 |
| Total SBK14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK14 | | | | | | | | | 0.00 | 0 | 0 |
| SBK16 On 15/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.12702 | | | 0.00 | 0 | 0 |
| Total SBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK16 | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 98.75413 | | | 0.00 | 0 | 1,647,250,000 |
| Total SBK17 SPOT | | | | | | | | | 0.00 | 0 | 1,647,250,000 |
| Total For SBK17 | | | | | | | | | 0.00 | 0 | 1,647,250,000 |
| SBK18 On 24/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 98.40524 | | | 0.00 | 0 | 150,000,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For SBK18 | | | | | | | | | 0.00 | 0 | 150,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.92607 | | | 0.00 | 0 | 0 |
| Total SBK19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK19 | | | | | | | | | 0.00 | 0 | 0 |
| SBK20 On 02/12/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.92914 | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.47755 | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2025 Spot Bond | | | | 100.00000 | 0.00000 | 102.76464 | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 11.32000 | 102.63323 | 11.32000 | 102.54114 | | | 0.00 | 0 | 1,910,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 1,910,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 1,910,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.12222 | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 0 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 10.96371 | 100.00000 | 10.88422 | | | 0.00 | 0 | 0 |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|--------------------|----------------------|
| SBK25 On 25/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.19943 | | | 0.00 | 0 | 0 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK25 | | | | | | | | | 0.00 | 0 | 0 |
| SBK26 On 25/04/2021 Spot Bond | | | 11.35500 | 105.64524 | 11.35500 | 105.54964 | | | 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 | | | 8.74500 | 102.15424 | 8.74500 | 102.08260 | | | 0.00 | 0 | 3,060,000,000 |
| Total SBK9 SPOT | | | | | | | | | 0.00 | 0 | 3,060,000,000 |
| Total For SBK9 | | | | | | | | | 0.00 | 0 | 3,060,000,000 |
| SBN33 On 15/09/2017 Spot Bond | | | 8.79000 | 102.81274 | 8.79000 | 102.73945 | | | 0.00 | 0 | 0 |
| Total SBN33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN33 | | | | | | | | | 0.00 | 0 | 0 |
| SBN45 On 15/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.90906 | | | 0.00 | 0 | 0 |
| Total SBN45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN45 | | | | | | | | | 0.00 | 0 | 0 |
| SBS13 On 22/09/2017 Spot Bond | | | 8.01000 | 103.09257 | 8.01000 | 103.02562 | | | 0.00 | 0 | 0 |
| Total SBS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS13 | | | | | | | | | 0.00 | 0 | 0 |
| SBS16 On 22/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.04568 | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.38095 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.91500 | 104.95162 | 8.91500 | 104.87662 | | | 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 | | | 9.78500 | 103.42440 | 9.78500 | 103.34387 | | 978,500,000,000.00 | 100,000,000 | 100,000,000 | |
| Total SBS20 SPOT | | | | | | | | 978,500,000,000.00 | 100,000,000 | 100,000,000 | |
| Total For SBS20 | | | | | | | | 978,500,000,000.00 | 100,000,000 | 100,000,000 | |
| SBS21 On 15/05/2026 Spot Bond | | | | 100.00000 | 0.00000 | 103.22481 | | | 0.00 | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.77434 | | | 0.00 | 212,000,000 | 8,156,000,000 |
| Total SBS24 SPOT | | | | | | | | | 0.00 | 212,000,000 | 8,156,000,000 |
| Total For SBS24 | | | | | | | | | 0.00 | 212,000,000 | 8,156,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| SBS25 On 24/05/2019 Spot Bond | | | 8.18500 | 102.59574 | 8.18500 | 102.52867 | | | 0.00 | 0 | 0 |
| Total SBS25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS25 | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 9.37000 | 107.96333 | 9.37000 | 107.88143 | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 8.20000 | 101.82193 | 8.20000 | 101.75487 | | | 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 | | | 9.96500 | 91.10291 | 9.96500 | 91.03072 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.82010 | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 27/06/2027 Spot Bond | | | 10.02000 | 99.64871 | 10.02000 | 99.56887 | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 |
| SBS32 On 19/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.68960 | | | 0.00 | 0 | 0 |
| Total SBS32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS32 | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.76606 | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 10.02000 | 103.86087 | 10.02000 | 103.77812 | | | 0.00 | 0 | 1,450,000,000 |
| Total SBS34 SPOT | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| Total For SBS34 | | | | | | | | | 0.00 | 0 | 1,450,000,000 |
| SBS35 On 29/01/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.00115 | | | 0.00 | 563,000,000 | 281,500,000 |
| Total SBS35 SPOT | | | | | | | | | 0.00 | 563,000,000 | 281,500,000 |
| Total For SBS35 | | | | | | | | | 0.00 | 563,000,000 | 281,500,000 |
| SBS36 On 29/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.62774 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For SBS36 | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.36000 | 99.03524 | 8.36000 | 98.96806 | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| SBS38 On 29/01/2025 Spot Bond | | | 9.59000 | 97.24286 | 9.59000 | 97.16740 | | | 0.00 | 0 | 500,000,000 |
| Total SBS38 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For SBS38 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.26000 | 96.04135 | 10.26000 | 95.96175 | | | 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 | | | 8.93500 | 100.41301 | 8.93500 | 100.34149 | | | 0.00 | 0 | 580,000,000 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.29308 | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 9.12500 | 105.48471 | 9.12500 | 105.40801 | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 9.64000 | 107.70648 | 9.64000 | 107.62384 | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 9.97000 | 107.51129 | 9.97000 | 107.42606 | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | 0.00 | 0 | 0 |
| SBS44 On 15/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.83802 | | | 0.00 | 0 | 0 |
| Total SBS44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS44 | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.33733 | | | 0.00 | 112,000,000 | 56,000,000 |
| Total SBS45 SPOT | | | | | | | | | 0.00 | 112,000,000 | 56,000,000 |
| Total For SBS45 | | | | | | | | | 0.00 | 112,000,000 | 56,000,000 |
| SBS46 On 15/02/2023 Spot Bond | | | 9.12000 | 111.22438 | 9.12000 | 111.14220 | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | 100.00000 | 0.00000 | 102.24441 | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | 0.00 | 0 | 0 |
| SBS48 On 31/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.77663 | | | 0.00 | 0 | 0 |
| Total SBS48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS48 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------------|------------------------|
| SBS49 On 31/01/2022 Spot Bond | | | | 100.00000 | 0.00000 | 99.76957 | | | | 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 | | | 9.12000 | 101.03984 | 9.12000 | 100.96520 | | | | 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 | | | 9.66000 | 100.36244 | 9.66000 | 100.28401 | | | | 0.00 | 0 | 0 |
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS52 On 29/01/2030 Spot Bond | | | | 100.00000 | 0.00000 | 99.75653 | | | | 0.00 | 0 | 0 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS53 On 03/05/2027 Spot Bond | | | | 100.00000 | 0.00000 | 102.05179 | | | | 0.00 | 100,000,000,000 | 225,000,000,000 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 100,000,000,000 | 225,000,000,000 |
| Total For SBS53 | | | | | | | | | | 0.00 | 100,000,000,000 | 225,000,000,000 |
| SBS54 On 12/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.93532 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total SBS54 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For SBS54 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| SBS55 On 12/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.96898 | | | | 0.00 | 0 | 0 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS56 On 12/06/2022 Spot Bond | | | 9.15000 | 100.23548 | 9.15000 | 100.16200 | | | | 0.00 | 0 | 0 |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS57 On 12/06/2024 Spot Bond | | | | 100.00000 | 0.00000 | 100.97952 | | | | 0.00 | 0 | 0 |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS57 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS58 On 12/06/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.06754 | | | | 0.00 | 0 | 0 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 4.04000 | 270.60513 | 4.04000 | 270.49084 | | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.12000 | 194.53538 | 4.12000 | 194.70956 | | | | 0.00 | 0 | 0 |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SBT101 On 31/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.75317 | | | | 0.00 | 0 | 0 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 0 |
| SCM10 On 15/09/2017 Spot Bond | | | 100.00000 | 89.34052 | 100.00000 | 88.70388 | | | | 0.00 | 0 | 0 |
| Total SCM10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SCM10U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2A2L On 11/02/2018 Spot Bond | | | 100.00000 | 61.26597 | 100.00000 | 60.82179 | | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2018 Spot Bond | | | 100.00000 | 61.26597 | 100.00000 | 60.82179 | | | | 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 | 61.26597 | 100.00000 | 60.82179 | | | | 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 | 61.26597 | 100.00000 | 60.82179 | | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.38796 | | | | 0.00 | 0 | 0 |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI004 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI005 On 10/07/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.38808 | | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | 189.84363 | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS06 On 12/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.35512 | | | | 0.00 | 0 | 0 |
| Total SHS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS06 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SHS19 On 10/09/2017 Spot Bond | | | 8.99000 | 103.85221 | 8.99000 | 103.77643 | | | | 0.00 | 0 | 0 |
| Total SHS19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS19 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SHS22 On 23/02/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.86944 | | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.55037 | | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.56802 | | | | 0.00 | 0 | 0 |
| Total SHS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS25 On 29/06/2020 Spot Bond | | | 9.51500 | 101.44776 | 9.51500 | 101.37049 | | | | 0.00 | 0 | 0 |
| Total SHS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS26 On 29/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.56802 | | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS28 On 15/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.63763 | | | | 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 | 43.29658 | 100.00000 | 42.98269 | | | | 0.00 | 0 | 0 |
| Total SHS29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS29U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS30 On 05/04/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.40806 | | | | 0.00 | 0 | 0 |
| Total SHS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS31 On 05/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.41667 | | | | 0.00 | 0 | 0 |
| Total SHS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS32 On 10/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.28006 | | | | 0.00 | 0 | 0 |
| Total SHS32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS32 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS33 On 10/10/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.28587 | | | | 0.00 | 0 | 0 |
| Total SHS33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS33 | | | | | | | | | | 0.00 | 0 | 0 |
| SLI3 On 15/08/2018 Spot Bond | | | 8.64500 | 103.86602 | 8.64500 | 103.79320 | | | | 0.00 | 0 | 0 |
| Total SLI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SLI4 On 15/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.76483 | | | 0.00 | 0 | 500,000,000 |
| Total SLI4 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For SLI4 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| SLRA1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.67934 | | | 0.00 | 0 | 0 |
| Total SLRA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.72474 | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.75229 | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.77030 | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC1 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.89995 | | | 0.00 | 0 | 0 |
| Total SLRC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.93789 | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | 0.00 | 0 | 0 |
| SNT01 On 15/09/2017 Spot Bond | | | 8.59000 | 102.84223 | 8.59000 | 102.77057 | | | 0.00 | 0 | 3,770,000,000 |
| Total SNT01 SPOT | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| Total For SNT01 | | | | | | | | | 0.00 | 0 | 3,770,000,000 |
| SNT02 On 12/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.24427 | | | 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 | | | 10.62000 | 55.33647 | 10.62000 | 108.01962 | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| Total For SNT03 | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SNT04 On 27/06/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.62748 | | | 0.00 | 0 | 0 |
| Total SNT04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT04 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA10 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.51594 | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| SPDA4 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.53257 | | | 0.00 | 0 | 0 |
| Total SPDA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA4 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA5 On 21/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.44500 | | | 0.00 | 0 | 0 |
| Total SPDA5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA5 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.46073 | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45555 | | | 0.00 | 110,000,000 | 55,000,000 |
| Total SPDA7 SPOT | | | | | | | | | 0.00 | 110,000,000 | 55,000,000 |
| Total For SPDA7 | | | | | | | | | 0.00 | 110,000,000 | 55,000,000 |
| SPDA8 On 21/08/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.49926 | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA9 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.49010 | | | 0.00 | 0 | 0 |
| Total SPDA9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA9 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 09/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.11955 | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 31/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.75122 | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.32800 | | | 0.00 | 0 | 200,000,000 |
| Total SSA05 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For SSA05 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| SSA06 On 16/04/2020 Spot Bond | | | 9.31500 | 99.19282 | 9.31500 | 99.11882 | | | 0.00 | 0 | 300,000,000 |
| Total SSA06 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For SSA06 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| SSN00: On 31/03/2021 Spot Bond | | | 9.18500 | 94.63269 | 9.18500 | 94.56305 | | | 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 | | | 9.18500 | 94.63269 | 9.18500 | 94.56305 | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN00: On 15/09/2017 Spot Bond | | | 8.27000 | 102.88945 | 8.27000 | 102.82039 | | | 0.00 | 0 | 0 |
| Total SSN009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN009 | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 31/01/2025 Spot Bond | | | 4.00500 | 114.36906 | 4.00500 | 114.75666 | | | 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 | | | 10.12000 | 103.19956 | 10.12000 | 103.11607 | | | 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 | | | 11.11000 | 74.26656 | 11.11000 | 74.20113 | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 21/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.99984 | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/01/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.09641 | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 25/09/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.64712 | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 101.28626 | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.80067 | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 02/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.26733 | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/11/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.67731 | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 18/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 107.38958 | | | 0.00 | 0 | 0 |
| Total SSN036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN036 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| SSN03: On 01/06/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.36510 | | | 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 | 99.94847 | 9.55000 | 99.87123 | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 11/10/2023 Spot Bond | | | | 100.00000 | 0.00000 | 100.20290 | | | 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 | | | 9.42000 | 104.43751 | 9.42000 | 104.35875 | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 03/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 95.29970 | | | 0.00 | 0 | 0 |
| Total SSN042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN042 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 31/01/2038 Spot Bond | | | 4.13000 | 97.73511 | 4.13000 | 97.69407 | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 09/02/2027 Spot Bond | | | | 100.00000 | 0.00000 | 101.88087 | | | 0.00 | 0 | 10,000,000 |
| Total SSN044 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SSN044 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| SSN04: On 14/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.53238 | | | 0.00 | 0 | 0 |
| Total SSN045 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN045 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 30/04/2027 Spot Bond | | | | 100.00000 | 0.00000 | 99.72959 | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 05/04/2027 Spot Bond | | | | 100.00000 | 0.00000 | 100.28587 | | | 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 | | | | 100.00000 | 0.00000 | 100.67521 | | | 0.00 | 0 | 0 |
| Total SSN048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN048 | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.57000 | 99.61814 | 9.57000 | 99.54183 | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| T12A10 On 21/02/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45258 | | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.07749 | | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A12 On 21/08/2019 Spot Bond | | | 9.13500 | 101.36849 | 9.13500 | 103.53196 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A10 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.69793 | | | | 0.00 | 0 | 0 |
| Total T13A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.51868 | | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 9.03500 | 104.66244 | 9.03500 | 107.99027 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A13 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40210 | | | | 0.00 | 0 | 0 |
| Total T13A13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A13 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A14 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.69793 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total T13A14 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For T13A14 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| T13A15 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.51544 | | | | 0.00 | 104,000,000 | 52,000,000 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 104,000,000 | 52,000,000 |
| Total For T13A15 | | | | | | | | | | 0.00 | 104,000,000 | 52,000,000 |
| T13A16 On 21/08/2020 Spot Bond | | | 9.13500 | 107.43382 | 9.13500 | 107.35432 | | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A18 On 25/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.48521 | | | | 0.00 | 0 | 0 |
| Total T13A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A18 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A19 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.21873 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| T13A2C On 21/08/2020 Spot Bond | | | 9.08500 | 101.63940 | 9.08500 | 105.74923 | | | 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 | | | | 100.00000 | 0.00000 | 101.47700 | | | 0.00 | 0 | 0 |
| Total T14A10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A10 | | | | | | | | | 0.00 | 0 | 0 |
| T14A11 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.50944 | | | 0.00 | 0 | 0 |
| Total T14A11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A11 | | | | | | | | | 0.00 | 0 | 0 |
| T14A12 On 21/11/2021 Spot Bond | | | 9.15000 | 101.55196 | 9.15000 | 101.47751 | | | 0.00 | 0 | 0 |
| Total T14A12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A12 | | | | | | | | | 0.00 | 0 | 0 |
| TFS117 On 02/09/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.15443 | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.41792 | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | 0.00 | 0 | 0 |
| TFS135 On 06/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.36290 | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.37048 | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | 0.00 | 0 | 0 |
| TFS139 On 27/05/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.54576 | | | 0.00 | 0 | 0 |
| Total TFS139 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS139 | | | | | | | | | 0.00 | 0 | 0 |
| TFS141 On 28/10/2019 Spot Bond | | | | 100.00000 | 0.00000 | 99.84308 | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.83736 | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | 0.00 | 0 | 0 |
| TFS143 On 17/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.47405 | | | 0.00 | 0 | 0 |
| Total TFS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS143 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| TFS144 On 20/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.73710 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS145 On 20/03/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.75872 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS146 On 25/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.47890 | | | | 0.00 | 0 | 0 |
| Total TFS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS146 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A1 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A1 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01009 | | | | 0.00 | 0 | 0 |
| Total TH11A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01271 | | | | 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 | 100.13942 | 8.73000 | 100.06968 | | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A4 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.86868 | | | | 0.00 | 0 | 0 |
| Total TH11A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A5 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.19107 | | | | 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 | | | 8.89500 | 99.64392 | 8.89500 | 99.41927 | | | | 0.00 | 0 | 4,000,000,000 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| TH11A7 On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 99.85873 | | | | 0.00 | 0 | 0 |
| Total TH11A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A7 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| TH11A€ On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.19107 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.25109 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01549 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.01516 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02357 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02324 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.02039 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04890 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2On 18/07/2041 Spot Bond | | | | 100.00000 | 0.00000 | 100.04923 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D3On 18/07/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.04761 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A1On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.41730 | | | | 0.00 | 251,430,200 | 113,574,400 |
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 251,430,200 | 113,574,400 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 251,430,200 | 113,574,400 |
| TH12A2On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.47705 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH12A On 21/08/2019 Spot Bond | | | 9.08500 | 102.73477 | 9.08500 | 103.94345 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.45258 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.50967 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | 8.99500 | 102.75212 | 8.99500 | 102.67723 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.44442 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.50967 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | 9.10500 | 102.02564 | 9.10500 | 101.95038 | | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58306 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58306 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58306 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.58306 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71345 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71345 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71345 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.71182 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.24227 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.24227 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.35009 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 102.23252 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.41505 | | | | 0.00 | 130,979,100 | 43,659,700 |
| Total TH13A1 SPOT | | | | | | | | | | 0.00 | 130,979,100 | 43,659,700 |
| Total For TH13A1 | | | | | | | | | | 0.00 | 130,979,100 | 43,659,700 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.45095 | | | | 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 | | | | 100.00000 | 0.00000 | 101.91254 | | | | 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 | | | 9.23500 | 104.14856 | 9.23500 | 104.07067 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.41668 | | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A5 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH13A6 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.55525 | | | 0.00 | 0 | 0 |
| Total TH13A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.90404 | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2020 Spot Bond | | | 9.12500 | 104.03477 | 9.12500 | 105.30698 | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH13A9 On 21/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.40210 | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.58296 | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.58459 | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.60440 | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B4 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.57206 | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B5 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.57807 | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C1 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.69702 | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C2 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.71005 | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C3 On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.68520 | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH13C: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.71750 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.78659 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.23383 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.23383 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.24890 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.22482 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | 100.00000 | 0.00000 | 102.26632 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.31007 | | | | 0.00 | 0 | 0 |
| Total TH14A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.15039 | | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.53226 | | | | 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 | | | 9.15500 | 105.03788 | 9.15500 | 104.96125 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/02/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.34645 | | | | 0.00 | 0 | 0 |
| Total TH14A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A5 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH14A6 On 21/11/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.47700 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A7 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.51922 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A8 On 21/11/2021 Spot Bond | | | 9.10500 | 101.92101 | 9.10500 | 102.38838 | | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A9 On 21/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.36612 | | | | 0.00 | 0 | 0 |
| Total TH14A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B1 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.63163 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B2 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.58277 | | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B3 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.56322 | | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C1 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.71305 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C2 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.68048 | | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C3 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.66094 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D1 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.20079 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D2 On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.16669 | | | | 0.00 | 0 | 0 |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH14D: On 21/11/2021 Spot Bond | | | | 100.00000 | 0.00000 | 102.11958 | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | 101.06155 | 5.85514 | 101.06155 | 5.81230 | | | 0.00 | 0 | 0 |
| Total THE8A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A1 | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A2 | | | | | | | | | 0.00 | 0 | 0 |
| THE8A: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8A3 | | | | | | | | | 0.00 | 0 | 0 |
| THE8B: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8B1 | | | | | | | | | 0.00 | 0 | 0 |
| THE8C: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8C1 | | | | | | | | | 0.00 | 0 | 0 |
| THE8D: On 18/04/2036 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE8D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE8D1 | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A6 | | | | | | | | | 0.00 | 0 | 0 |
| THE9A: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9A7 | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B2 | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.01842 | | | 0.00 | 0 | 0 |
| Total THE9B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B4 | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total THE9C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| THE9C On 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.37052 | | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2039 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total THE9D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D2 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D On 18/07/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.05170 | | | | 0.00 | 0 | 0 |
| Total THE9D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 9.15500 | 95.45518 | 9.15500 | 95.34824 | | | | 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 | 23.68966 | 100.00000 | 23.55508 | | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| TL21U On 09/12/2021 Spot Bond | | | 100.00000 | 12.87652 | 100.00000 | 12.75629 | | | | 0.00 | 0 | 0 |
| Total TL21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL21U | | | | | | | | | | 0.00 | 0 | 0 |
| TLC01 On 22/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.75582 | | | | 0.00 | 0 | 0 |
| Total TLC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC01 | | | | | | | | | | 0.00 | 0 | 0 |
| TLC02 On 22/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.67660 | | | | 0.00 | 0 | 0 |
| Total TLC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC02 | | | | | | | | | | 0.00 | 0 | 0 |
| TN17 On 14/11/2017 Spot Bond | | | 8.08000 | 102.07170 | 8.08000 | 102.00561 | | | | 0.00 | 0 | 2,000,000,000 |
| Total TN17 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For TN17 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| TN17/R On 14/11/2017 Spot Bond | | | 100.00000 | 79.89148 | 100.00000 | 79.39319 | | | | 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 | | | 8.89500 | 107.98251 | 8.89500 | 107.90593 | | | | 0.00 | 0 | 47,116,500,000 |
| Total TN20 SPOT | | | | | | | | | | 0.00 | 0 | 47,116,500,000 |
| Total For TN20 | | | | | | | | | | 0.00 | 0 | 47,116,500,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 20.91275 | 100.00000 | 20.77495 | | | | 0.00 | 0 | 0 |
| Total TN20/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|---------------|
| Total For TN20/R208 | | | | | | | | | 0.00 | 0 | 0 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 8.80083 | 100.00000 | 8.73702 | | | 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 | 13.25894 | 100.00000 | 13.12180 | | 000,000,000,000,000.00 | 100,000,000,000 | 100,000,000,000 | |
| Total TN21U SPOT | | | | | | | | 10,000,000,000,000.00 | 100,000,000,000 | 100,000,000,000 | |
| Total For TN21U | | | | | | | | 10,000,000,000,000.00 | 100,000,000,000 | 100,000,000,000 | |
| TN23 On 06/11/2023 Spot Bond | | | 9.54000 | 108.14281 | 9.54000 | 108.06068 | | 0.00 | 0 | 4,248,900,000 | |
| Total TN23 SPOT | | | | | | | | 0.00 | 0 | 4,248,900,000 | |
| Total For TN23 | | | | | | | | 0.00 | 0 | 4,248,900,000 | |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 13.39918 | 100.00000 | 13.31090 | | 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 | | | 10.46000 | 98.90508 | 10.46000 | 98.82153 | | 585,760,000,000.00 | 56,000,000 | 15,808,000,000 | |
| Total TN25 SPOT | | | | | | | | 585,760,000,000.00 | 56,000,000 | 15,808,000,000 | |
| Total For TN25 | | | | | | | | 585,760,000,000.00 | 56,000,000 | 15,808,000,000 | |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 13.57372 | 100.00000 | 13.48280 | | 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 | | | 10.49500 | 91.78792 | 10.49500 | 91.71142 | | 0.00 | 0 | 1,010,000,000 | |
| Total TN27 SPOT | | | | | | | | 0.00 | 0 | 1,010,000,000 | |
| Total For TN27 | | | | | | | | 0.00 | 0 | 1,010,000,000 | |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 10.42866 | 100.00000 | 10.35994 | | 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 | | | 11.26500 | 97.81148 | 11.26500 | 97.72365 | | 0.00 | 0 | 9,300,000,000 | |
| Total TN30 SPOT | | | | | | | | 0.00 | 0 | 9,300,000,000 | |
| Total For TN30 | | | | | | | | 0.00 | 0 | 9,300,000,000 | |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 123.17882 | 8.00000 | 123.09963 | | 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 | | | 11.81000 | 94.72608 | 11.81000 | 94.63703 | | 0.00 | 0 | 2,800,000,000 | |
| Total TN40 SPOT | | | | | | | | 0.00 | 0 | 2,800,000,000 | |
| Total For TN40 | | | | | | | | 0.00 | 0 | 2,800,000,000 | |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 103.07905 | 10.75000 | 102.99062 | | 0.00 | 0 | 0 | |
| Total TN40/R214 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 TN40/R214 | | | | | | | | | 0.00 | 0 | 0 |
| TNF18 On 22/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.48779 | | | 0.00 | 0 | 0 |
| Total TNF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TNF18 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ1 On 15/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.91090 | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ2 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ2 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.64632 | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ4 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ4 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ5 On 15/04/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TORQ5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ5 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 102.18417 | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ7 On 15/08/2019 Spot Bond | | | | 100.00000 | 0.00000 | 101.65563 | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ7 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.69211 | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ8 | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.74683 | | | 0.00 | 0 | 0 |
| Total TORQ9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ9 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 109.87100 | 10.00000 | 109.78500 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 05/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.38889 | | | 0.00 | 0 | 0 |
| Total TPDA03 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 TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 10/04/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.50235 | | | | 0.00 | 0 | 500,000,000 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| TPDA0: On 30/11/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.52902 | | | | 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 | | | 9.11500 | 102.50312 | 9.11500 | 102.42867 | | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | | 0.00 | 0 | 0 |
| TR30 On 31/12/2099 Spot Bond | | | 10.00000 | 99.81278 | 10.00000 | 99.73266 | | | | 0.00 | 0 | 0 |
| Total TR30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR30 | | | | | | | | | | 0.00 | 0 | 0 |
| TR31 On 31/12/2099 Spot Bond | | | 9.75000 | 99.81744 | 9.75000 | 99.73931 | | | | 0.00 | 0 | 0 |
| Total TR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR31 | | | | | | | | | | 0.00 | 0 | 0 |
| TR32 On 31/12/2099 Spot Bond | | | 100.00000 | 9.82088 | 100.00000 | 9.74511 | | | | 0.00 | 0 | 0 |
| Total TR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TR32 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.89965 | | | | 0.00 | 0 | 0 |
| Total TRA2A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.94056 | | | | 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 | | | 9.38500 | 101.84962 | 9.38500 | 101.77308 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.90065 | | | | 0.00 | 88,604,600 | 34,368,200 |
| Total TRA2A4 SPOT | | | | | | | | | | 0.00 | 88,604,600 | 34,368,200 |
| Total For TRA2A4 | | | | | | | | | | 0.00 | 88,604,600 | 34,368,200 |
| TRA2A: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.94056 | | | | 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 | | | 9.18500 | 102.41106 | 9.18500 | 102.40838 | | | | 0.00 | 0 | 0 |
| Total TRA2A6 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 TRA2A6 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.00546 | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.03041 | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.13508 | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.17492 | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.43323 | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.43323 | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.94301 | | | 0.00 | 18,680,800 | 9,340,400 |
| Total TRAA2 SPOT | | | | | | | | | 0.00 | 18,680,800 | 9,340,400 |
| Total For TRAA2 | | | | | | | | | 0.00 | 18,680,800 | 9,340,400 |
| TRAA4 On 14/06/2019 Spot Bond | | | 100.00000 | 30.16857 | 100.00000 | 29.94985 | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.95069 | | | 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 | 30.42981 | 100.00000 | 30.20920 | | | 0.00 | 0 | 0 |
| Total TRAB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.95569 | | | 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 | 30.64751 | 100.00000 | 30.42532 | | | 0.00 | 0 | 0 |
| Total TRAC2U 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 TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.73028 | | | | 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 | 33.30345 | 100.00000 | 33.06200 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2019 Spot Bond | | | | 100.00000 | 0.00000 | 103.91689 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE2 On 14/06/2019 Spot Bond | | | 100.00000 | 36.22063 | 100.00000 | 35.95803 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01 On 31/07/2019 Spot Bond | | | 100.00000 | 24.15165 | 100.00000 | 23.97655 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03 On 31/10/2020 Spot Bond | | | 100.00000 | 6.75626 | 100.00000 | 6.70728 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP217 On 20/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSP217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP217 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP218 On 03/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.71144 | | | | 0.00 | 0 | 0 |
| Total TSP218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP218 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP219 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 99.40419 | | | | 0.00 | 0 | 0 |
| Total TSP219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP219 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP220 On 26/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.92352 | | | | 0.00 | 0 | 0 |
| Total TSP220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP220 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP221 On 26/04/2018 Spot Bond | | | | 100.00000 | 0.00000 | 93.99293 | | | | 0.00 | 0 | 0 |
| Total TSP221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP221 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP222 On 10/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 93.68263 | | | | 0.00 | 0 | 0 |
| Total TSP222 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 TSP222 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP222 On 23/11/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.32644 | | | | 0.00 | 0 | 0 |
| Total TSP223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP223 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP223 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 93.39863 | | | | 0.00 | 0 | 0 |
| Total TSP224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP224 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP224 On 07/12/2017 Spot Bond | | | | 100.00000 | 0.00000 | 97.02981 | | | | 0.00 | 0 | 0 |
| Total TSP225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP225 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP225 On 07/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 93.15646 | | | | 0.00 | 0 | 0 |
| Total TSP226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP226 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP226 On 21/06/2018 Spot Bond | | | | 100.00000 | 0.00000 | 92.87878 | | | | 0.00 | 0 | 0 |
| Total TSP227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP227 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01U On 28/08/2019 Spot Bond | | | 100.00000 | 26.52135 | 100.00000 | 26.32907 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF01 On 26/01/2020 Spot Bond | | | | 100.00000 | 0.00000 | 99.86228 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC233 On 24/07/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.95513 | | | | 0.00 | 0 | 0 |
| Total TWC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC233 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC233 On 26/07/2017 Spot Bond | | | | 101.90543 | 0.00000 | 101.89067 | | | | 0.00 | 0 | 0 |
| Total TWC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC234 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC234 On 11/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.56840 | | | | 0.00 | 0 | 0 |
| Total TWC235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC235 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC235 On 17/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.43765 | | | | 0.00 | 0 | 0 |
| Total TWC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC236 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC236 On 18/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.39652 | | | | 0.00 | 0 | 0 |
| Total TWC237 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 TWC237 | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 31/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.05155 | | | 0.00 | 0 | 0 |
| Total TWC238 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC238 | | | | | | | | | 0.00 | 0 | 0 |
| TWC23 On 09/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.30079 | | | 0.00 | 0 | 0 |
| Total TWC239 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC239 | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 13/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.18104 | | | 0.00 | 0 | 0 |
| Total TWC240 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC240 | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 28/08/2017 Spot Bond | | | | 100.00000 | 0.00000 | 101.13449 | | | 0.00 | 0 | 0 |
| Total TWC241 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC241 | | | | | | | | | 0.00 | 0 | 0 |
| TWC24 On 16/10/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.15039 | | | 0.00 | 0 | 0 |
| Total TWC242 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC242 | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.21500 | 108.63911 | 9.21500 | 108.55934 | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 10.59000 | 108.19038 | 10.59000 | 108.09941 | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | 0.00 | 0 | 0 |
| VCJA1U On 20/07/2025 Spot Bond | | | 100.00000 | 9.02275 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCJA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA1U | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1U On 20/07/2025 Spot Bond | | | 100.00000 | 8.89712 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1U On 20/07/2025 Spot Bond | | | 100.00000 | 8.71236 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA1U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB1U On 20/07/2025 Spot Bond | | | 100.00000 | 8.54957 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB1U | | | | | | | | | 0.00 | 0 | 0 |
| VJA01U On 20/01/2023 Spot Bond | | | 100.00000 | 8.20150 | 100.00000 | 8.14204 | | | 0.00 | 0 | 0 |
| Total VJA01U 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 VJA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.80737 | 100.00000 | 7.75076 | | | | 0.00 | 0 | 0 |
| Total VJA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 7.96480 | 100.00000 | 7.90706 | | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 8.32031 | 100.00000 | 8.25998 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.81633 | 100.00000 | 8.75242 | | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 8.87843 | 100.00000 | 8.81405 | | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 8.92019 | 100.00000 | 8.85553 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.15625 | 100.00000 | 0.15512 | | | | 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 | 10.24417 | 100.00000 | 10.14852 | | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB01L On 20/01/2023 Spot Bond | | | 100.00000 | 8.03143 | 100.00000 | 7.97319 | | | | 0.00 | 0 | 0 |
| Total VJB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB01U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.72395 | 100.00000 | 7.66795 | | | | 0.00 | 0 | 0 |
| Total VJB02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB02U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 7.77106 | 100.00000 | 7.71473 | | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 8.11007 | 100.00000 | 8.05127 | | | | 0.00 | 0 | 0 |
| Total VJB04U 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 VJB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.59573 | 100.00000 | 8.53342 | | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 8.72332 | 100.00000 | 8.66007 | | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 8.75054 | 100.00000 | 8.68709 | | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.15625 | 100.00000 | 0.15512 | | | | 0.00 | 0 | 0 |
| Total VJB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB09L On 20/04/2025 Spot Bond | | | 100.00000 | 10.04712 | 100.00000 | 9.95331 | | | | 0.00 | 0 | 0 |
| Total VJB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VKC19 On 06/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 103.12473 | | | | 0.00 | 0 | 0 |
| Total VKC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC19 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC20 On 29/09/2017 Spot Bond | | | | 100.00000 | 0.00000 | 100.47819 | | | | 0.00 | 0 | 0 |
| Total VKC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC20 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE01L On 01/04/2018 Spot Bond | | | 100.00000 | 58.72101 | 100.00000 | 58.29528 | | | | 0.00 | 0 | 0 |
| Total VKE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE01U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE05 On 28/03/2018 Spot Bond | | | | 100.00000 | 0.00000 | 100.82801 | | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE06 On 08/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.78918 | | | | 0.00 | 0 | 0 |
| Total VKE06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE06 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | 100.00000 | 0.00000 | 101.07124 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | 100.00000 | 0.00000 | 100.55929 | | | | 0.00 | 0 | 0 |
| Total VKE08 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 VKE08 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.27651 | | | | 0.00 | 0 | 0 |
| Total VKE09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE09 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE10 On 08/07/2022 Spot Bond | | | | 100.00000 | 0.00000 | 100.28123 | | | | 0.00 | 0 | 0 |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.75130 | 100.00000 | 7.69511 | | | | 0.00 | 0 | 0 |
| Total VPA01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA01U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.49719 | 100.00000 | 7.44285 | | | | 0.00 | 0 | 0 |
| Total VPA02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA02U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.00958 | 100.00000 | 8.94425 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 4.82166 | 100.00000 | 4.78671 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.64106 | 100.00000 | 8.57841 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 8.72462 | 100.00000 | 8.66138 | | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 8.64638 | 100.00000 | 8.58368 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.15625 | 100.00000 | 0.15512 | | | | 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 | 9.95344 | 100.00000 | 9.86051 | | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB01L On 20/01/2023 Spot Bond | | | 100.00000 | 7.58122 | 100.00000 | 7.52626 | | | | 0.00 | 0 | 0 |
| Total VPB01U 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 VPB01U | | | | | | | | | 0.00 | 0 | 0 |
| VPB02L On 20/04/2023 Spot Bond | | | 100.00000 | 7.41378 | 100.00000 | 7.36003 | | | 0.00 | 0 | 0 |
| Total VPB02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB02U | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 9.20352 | 100.00000 | 9.13679 | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 4.61142 | 100.00000 | 4.57799 | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 8.37010 | 100.00000 | 8.30941 | | | 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 | 8.51918 | 100.00000 | 8.45741 | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 8.43800 | 100.00000 | 8.37683 | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 0.15625 | 100.00000 | 0.15512 | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 9.71235 | 100.00000 | 9.62168 | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | 0.00 | 0 | 0 |
| WRS1L On 25/11/2029 Spot Bond | | | 100.00000 | 0.00206 | 100.00000 | 0.00205 | | | 0.00 | 0 | 0 |
| Total WRS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS1U | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 24.43482 | 100.00000 | 24.25767 | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | 0.00 | 0 | 0 |
| WS05 On 01/08/2018 Spot Bond | | | 3.18000 | 248.37388 | 3.18000 | 254.38421 | | 72,122,400,000,000.00 | 22,680,000,000 | 7,560,000,000 | |
| Total WS05 SPOT | | | | | | | | 72,122,400,000,000.00 | 22,680,000,000 | 7,560,000,000 | |
| Total For WS05 | | | | | | | | 72,122,400,000,000.00 | 22,680,000,000 | 7,560,000,000 | |
| WSP3 On 28/05/2019 Spot Bond | | | 7.95500 | 103.13631 | 7.95500 | 103.07075 | | 0.00 | 0 | 0 | |
| Total WSP3 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 WSP3 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 8.12500 | 103.55843 | 8.12500 | 103.49121 | | | | 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 | | | 8.36500 | 103.42612 | 8.36500 | 103.35706 | | | | 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 | 14.23040 | 100.00000 | 14.13664 | | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 7.34000 | 85.42850 | 7.34000 | 85.37831 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 59,537,691,361,834,000.00 | 5,459,862,529,000 | 584,948,752,233 |
| Total for SPOT : | | | | | | | | | | 59,537,691,361,834,000.00 | 5,459,862,529,000 | 584,948,752,233 |
| Total Futures | | | | | | | | | | 59,537,693,600,202,700.00 | 459,862,539,577 | 584,949,649,778 |
| Total Options | | | | | | | | | | 0.00 | 0 | 44,331 |
| Grand Total: | | | | | | | | | | 59,537,693,600,202,700.00 | 459,862,539,577 | 584,949,694,109 |