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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/12/2017

| 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 01/02/2018 Bond Future | | | 10.70928 | 78.88524 | 10.86588 | 77.93450 | | | 0.00 | 0 | 9,466 |
| ES33 On 03/05/2018 Bond Future | | | 10.80564 | 76.56821 | 10.96781 | 75.59896 | | | 0.00 | 0 | 0 |
| ES33 On 02/08/2018 Bond Future | | | 10.90240 | 78.00879 | 11.06994 | 77.02306 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 9,466 |
| ES33 On 01/02/2018 Bond Future | 11.00 | Call | | | 800.24000 | 0.80024 | 1,750,980 | | 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 | | | 859.39000 | 0.85939 | 1,810,130 | | 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 | | | 741.01000 | 0.74101 | 1,691,750 | | 0.00 | 0 | 0 |
| ES33 On 01/02/2018 Bond Future | 10.99 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/05/2018 Bond Future | 11.21 | Call | | | 1,413.44000 | 1.41344 | 2,382,690 | | 0.00 | 0 | 0 |
| ES33 On 03/05/2018 Bond Future | 11.21 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/05/2018 Bond Future | 11.22 | Call | | | 1,470.94000 | 1.47094 | 2,440,190 | | 0.00 | 0 | 0 |
| ES33 On 03/05/2018 Bond Future | 11.22 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 03/05/2018 Bond Future | 11.20 | Call | | | 1,355.87000 | 1.35587 | 2,325,120 | | 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 02/08/2018 Bond Future | 11.14 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 02/08/2018 Bond Future | 11.15 | Call | | | 464.29000 | 0.46429 | 1,450,020 | | 0.00 | 0 | 0 |
| ES33 On 02/08/2018 Bond Future | 11.15 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/08/2018 Bond Future | 11.16 | Call | | | 521.98000 | 0.52198 | 1,507,710 | | 0.00 | 0 | 0 |
| ES33 On 02/08/2018 Bond Future | 11.16 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| ES33 On 02/08/2018 Bond Future | 11.14 | Call | | | 406.54000 | 0.40654 | 1,392,270 | | 0.00 | 0 | 0 |
| Total ES33 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 9,466 |
| ES42 On 01/02/2018 Bond Future | | | 10.98835 | 81.45382 | 11.13975 | 80.42030 | | | 0.00 | 0 | 7,957 |
| ES42 On 03/05/2018 Bond Future | | | 11.08750 | 78.71504 | 11.24441 | 77.66140 | | | 0.00 | 0 | 0 |
| ES42 On 02/08/2018 Bond Future | | | 11.18540 | 80.19585 | 11.34750 | 79.12418 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 7,957 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 7,957 |
| I2025 On 01/02/2018 Bond Future | | | 129.43548 | 129.43548 | 129.43247 | 129.43247 | | | 0.00 | 0 | 1,070 |
| I2025 On 03/05/2018 Bond Future | | | 131.86245 | 131.86245 | 131.85877 | 131.85877 | | | 0.00 | 0 | 0 |
| I2025 On 02/08/2018 Bond Future | | | 134.32113 | 134.32113 | 134.32065 | 134.32065 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 1,070 |
| I2025 On 01/02/2018 Bond Future | 133.90 | Put | | | 4,467.53000 | 4.46753 | 4,464,520 | | 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 | | | 4,447.53000 | 4.44753 | 4,444,520 | | 0.00 | 0 | 0 |
| I2025 On 01/02/2018 Bond Future | 133.89 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 01/02/2018 Bond Future | 133.89 | Put | | | 4,457.53000 | 4.45753 | 4,454,520 | | 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 | 133.20 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 03/05/2018 Bond Future | 133.20 | Put | | | 1,341.23000 | 1.34123 | 1,337,550 | | 0.00 | 0 | 0 |
| I2025 On 03/05/2018 Bond Future | 133.21 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 03/05/2018 Bond Future | 133.21 | Put | | | 1,351.23000 | 1.35123 | 1,347,550 | | 0.00 | 0 | 0 |
| I2025 On 03/05/2018 Bond Future | 133.22 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 03/05/2018 Bond Future | 133.22 | Put | | | 1,361.23000 | 1.36123 | 1,357,550 | | 0.00 | 0 | 0 |
| I2025 On 02/08/2018 Bond Future | 136.66 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 02/08/2018 Bond Future | 136.66 | Put | | | 2,339.35000 | 2.33935 | 2,338,870 | | 0.00 | 0 | 0 |
| I2025 On 02/08/2018 Bond Future | 136.67 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 02/08/2018 Bond Future | 136.67 | Put | | | 2,349.35000 | 2.34935 | 2,348,870 | | 0.00 | 0 | 0 |
| I2025 On 02/08/2018 Bond Future | 136.65 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2025 On 02/08/2018 Bond Future | 136.65 | Put | | | 2,329.35000 | 2.32935 | 2,328,870 | | 0.00 | 0 | 0 |
| Total I2025 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 1,070 |
| I2029 On 01/02/2018 Bond Future | | | 100.15390 | 100.15390 | 100.15044 | 100.15044 | | | 0.00 | 0 | 1,370 |
| I2029 On 03/05/2018 Bond Future | | | 101.01370 | 101.01370 | 101.00978 | 101.00978 | | | 0.00 | 0 | 0 |
| I2029 On 02/08/2018 Bond Future | | | 102.93123 | 102.93123 | 102.92976 | 102.92976 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 1,370 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 1,370 |
| I2033 | On | 01/02/2018 | Bond Future | | | 104.76267 | 104.76267 | 104.48948 | 104.48948 | | | 0.00 | 0 | 5,283 |
| I2033 | On | 03/05/2018 | Bond Future | | | 105.63898 | 105.63898 | 105.36009 | 105.36009 | | | 0.00 | 0 | 0 |
| I2033 | On | 02/08/2018 | Bond Future | | | 107.64430 | 107.64430 | 107.36282 | 107.36282 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 5,283 |
| 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 | | | 5,160.52000 | 5.16052 | 4,887,330 | | 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 | | | 5,170.52000 | 5.17052 | 4,897,330 | | 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 | | | 5,150.52000 | 5.15052 | 4,877,330 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.69 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 03/05/2018 | Bond Future | 107.69 | Put | | | 2,329.91000 | 2.32991 | 2,051,020 | | 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 | | | 2,339.91000 | 2.33991 | 2,061,020 | | 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 | | | 2,349.91000 | 2.34991 | 2,071,020 | | 0.00 | 0 | 0 |
| I2033 | On | 02/08/2018 | Bond Future | 109.94 | Put | | | 2,577.18000 | 2.57718 | 2,295,700 | | 0.00 | 0 | 0 |
| I2033 | On | 02/08/2018 | Bond Future | 109.92 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/08/2018 | Bond Future | 109.92 | Put | | | 2,557.18000 | 2.55718 | 2,275,700 | | 0.00 | 0 | 0 |
| I2033 | On | 02/08/2018 | Bond Future | 109.93 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2033 | On | 02/08/2018 | Bond Future | 109.93 | Put | | | 2,567.18000 | 2.56718 | 2,285,700 | | 0.00 | 0 | 0 |
| I2033 | On | 02/08/2018 | Bond Future | 109.94 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total I2033 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 5,283 |
| I2038 | On | 01/02/2018 | Bond Future | | | 126.49036 | 126.49036 | 126.48655 | 126.48655 | | | 0.00 | 0 | 19,692 |
| I2038 | On | 03/05/2018 | Bond Future | | | 128.86200 | 128.86200 | 128.85758 | 128.85758 | | | 0.00 | 0 | 0 |
| I2038 | On | 02/08/2018 | Bond Future | | | 131.25813 | 131.25813 | 131.25694 | 131.25694 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 19,692 |
| 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 | | | 10,453.45000 | 10.45345 | 10,449,640 | | 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 | | | 10,463.45000 | 10.46345 | 10,459,640 | | 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 | | | 10,443.45000 | 10.44345 | 10,439,640 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.28 | Put | | | 3,422.42000 | 3.42242 | 3,418,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.29 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.29 | Put | | | 3,432.42000 | 3.43242 | 3,428,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2038 | On | 03/05/2018 | Bond Future | 132.27 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 03/05/2018 | Bond Future | 132.27 | Put | | | 3,412.42000 | 3.41242 | 3,408,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/08/2018 | Bond Future | 134.53 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/08/2018 | Bond Future | 134.53 | Put | | | 3,273.06000 | 3.27306 | 3,271,870 | | 0.00 | 0 | 0 |
| I2038 | On | 02/08/2018 | Bond Future | 134.54 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/08/2018 | Bond Future | 134.54 | Put | | | 3,283.06000 | 3.28306 | 3,281,870 | | 0.00 | 0 | 0 |
| I2038 | On | 02/08/2018 | Bond Future | 134.55 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2038 | On | 02/08/2018 | Bond Future | 134.55 | Put | | | 3,293.06000 | 3.29306 | 3,291,870 | | 0.00 | 0 | 0 |
| Total I2038 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 19,692 |
| I2046 | On | 01/02/2018 | Bond Future | | | 122.26445 | 122.26445 | 122.25939 | 122.25939 | | | 0.00 | 0 | 21,177 |
| I2046 | On | 03/05/2018 | Bond Future | | | 122.95731 | 122.95731 | 122.95149 | 122.95149 | | | 0.00 | 0 | 0 |
| I2046 | On | 02/08/2018 | Bond Future | | | 125.29138 | 125.29138 | 125.28862 | 125.28862 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 21,177 |
| 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 | | | 10,640.61000 | 10.64061 | 10,635,550 | | 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 | | | 10,650.61000 | 10.65061 | 10,645,550 | | 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 | | | 10,660.61000 | 10.66061 | 10,655,550 | | 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 | | | 4,988.51000 | 4.98851 | 4,982,690 | | 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 | | | 4,998.51000 | 4.99851 | 4,992,690 | | 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 | | | 4,978.51000 | 4.97851 | 4,972,690 | | 0.00 | 0 | 0 |
| I2046 | On | 02/08/2018 | Bond Future | 128.78 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/08/2018 | Bond Future | 128.78 | Put | | | 3,491.38000 | 3.49138 | 3,488,620 | | 0.00 | 0 | 0 |
| I2046 | On | 02/08/2018 | Bond Future | 128.79 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/08/2018 | Bond Future | 128.79 | Put | | | 3,501.38000 | 3.50138 | 3,498,620 | | 0.00 | 0 | 0 |
| I2046 | On | 02/08/2018 | Bond Future | 128.77 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2046 | On | 02/08/2018 | Bond Future | 128.77 | Put | | | 3,481.38000 | 3.48138 | 3,478,620 | | 0.00 | 0 | 0 |
| Total I2046 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 21,177 |
| I2050 | On | 01/02/2018 | Bond Future | | | 127.29905 | 127.29905 | 127.29374 | 127.29374 | | | 0.00 | 0 | 24,012 |
| I2050 | On | 03/05/2018 | Bond Future | | | 129.68599 | 129.68599 | 129.67980 | 129.67980 | | | 0.00 | 0 | 0 |
| I2050 | On | 02/08/2018 | Bond Future | | | 130.41473 | 130.41473 | 130.41157 | 130.41157 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 24,012 |
| 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 | | | 12,946.26000 | 12.94626 | 12,940,950 | | 0.00 | 0 | 0 |

| 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 | 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 | | | 12,956.26000 | 12.95626 | 12,950,950 | | 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 | | | 12,936.26000 | 12.93626 | 12,930,950 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.62 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.62 | Put | | | 5,940.20000 | 5.94020 | 5,934,010 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.63 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.63 | Put | | | 5,950.20000 | 5.95020 | 5,944,010 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.61 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 03/05/2018 | Bond Future | 135.61 | Put | | | 5,930.20000 | 5.93020 | 5,924,010 | | 0.00 | 0 | 0 |
| I2050 | On | 02/08/2018 | Bond Future | 137.53 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/08/2018 | Bond Future | 137.53 | Put | | | 7,118.43000 | 7.11843 | 7,115,270 | | 0.00 | 0 | 0 |
| I2050 | On | 02/08/2018 | Bond Future | 137.54 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/08/2018 | Bond Future | 137.54 | Put | | | 7,128.43000 | 7.12843 | 7,125,270 | | 0.00 | 0 | 0 |
| I2050 | On | 02/08/2018 | Bond Future | 137.52 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| I2050 | On | 02/08/2018 | Bond Future | 137.52 | Put | | | 7,108.43000 | 7.10843 | 7,105,270 | | 0.00 | 0 | 0 |
| Total I2050 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 24,012 |
| R186 | On | 01/02/2018 | Bond Future | | | 8.56808 | 113.17016 | 8.72263 | 112.15645 | | 9.21 | 270,929,363.04 | 2,394 | 109,280 |
| R186 | On | 03/05/2018 | Bond Future | | | 8.61200 | 115.28556 | 8.77351 | 114.25181 | | 9.55 | 0.00 | 0 | 200 |
| Total R186 Future | | | | | | | | | | | | 270,929,363.04 | 2,394 | 109,480 |
| R186 | On | 01/02/2018 | Bond Future | 9.65 | Call | | | 5,914.36000 | 5.91436 | 6,875,090 | 9.86 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 9.65 | Put | | | 80.60000 | 0.08060 | 27,620 | 9.86 | 0.00 | 0 | 1,950 |
| R186 | On | 01/02/2018 | Bond Future | 9.00 | Call | | | 2,469.81000 | 2.46981 | 3,164,900 | 9.39 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 9.00 | Put | | | 680.79000 | 0.68079 | 362,170 | 9.39 | 0.00 | 0 | 6,200 |
| R186 | On | 01/02/2018 | Bond Future | 8.75 | Call | | | 1,470.96000 | 1.47096 | 1,981,020 | 9.21 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.75 | Put | | | 1,292.70000 | 1.29270 | 789,050 | 9.21 | 0.00 | 0 | 775 |
| R186 | On | 01/02/2018 | Bond Future | 9.25 | Call | | | 3,692.66000 | 3.69266 | 4,529,850 | 9.57 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 9.25 | Put | | | 323.84000 | 0.32384 | 147,320 | 9.57 | 0.00 | 0 | 775 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Call | | | 2,292.91000 | 2.29291 | 2,960,690 | 9.36 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.96 | Put | | | 759.52000 | 0.75952 | 413,590 | 9.36 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.50 | Put | | | 2,223.79000 | 2.22379 | 1,526,280 | 9.07 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.50 | Call | | | 759.64000 | 0.75964 | 1,075,840 | 9.07 | 0.00 | 0 | 1,460 |
| R186 | On | 01/02/2018 | Bond Future | 7.75 | Put | | | 6,618.57000 | 6.61857 | 5,622,220 | 8.62 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 7.75 | Call | | | 30.19000 | 0.03019 | 47,550 | 8.62 | 0.00 | 0 | 1,460 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Call | | | 2,336.54000 | 2.33654 | 3,011,260 | 9.37 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.97 | Put | | | 739.17000 | 0.73917 | 400,180 | 9.37 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Call | | | 2,380.55000 | 2.38055 | 3,062,150 | 9.38 | 0.00 | 0 | 0 |
| R186 | On | 01/02/2018 | Bond Future | 8.98 | Put | | | 719.24000 | 0.71924 | 387,130 | 9.38 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 9.30 | Put | | | 1,355.16000 | 1.35516 | 1,027,340 | 9.93 | 0.00 | 0 | 0 |

| 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 | 03/05/2018 | Bond Future | 9.30 | Call | | | 4,638.24000 | 4.63824 | 5,344,170 | 9.93 | 0.00 | 0 | 1,120 |
| R186 | On | 03/05/2018 | Bond Future | 8.93 | Call | | | 3,165.40000 | 3.16540 | 3,738,250 | 9.68 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.93 | Put | | | 2,175.82000 | 2.17582 | 1,714,920 | 9.68 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.91 | Call | | | 3,093.15000 | 3.09315 | 3,658,250 | 9.67 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.91 | Put | | | 2,229.39000 | 2.22939 | 1,760,740 | 9.67 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 9.72 | Call | | | 6,564.60000 | 6.56460 | 7,390,320 | 10.23 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 9.72 | Put | | | 754.71000 | 0.75471 | 546,680 | 10.23 | 0.00 | 0 | 10,640 |
| R186 | On | 03/05/2018 | Bond Future | 9.19 | Put | | | 1,567.17000 | 1.56717 | 1,202,120 | 9.86 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 9.19 | Call | | | 4,175.11000 | 4.17511 | 4,843,810 | 9.86 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.92 | Call | | | 3,129.17000 | 3.12917 | 3,698,150 | 9.67 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.92 | Put | | | 2,202.48000 | 2.20248 | 1,737,710 | 9.67 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 10.14 | Call | | | 8,625.24000 | 8.62524 | 9,542,260 | 10.25 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 10.14 | Put | | | 367.26000 | 0.36726 | 250,530 | 10.25 | 0.00 | 0 | 1,120 |
| R186 | On | 03/05/2018 | Bond Future | 9.75 | Call | | | 6,710.03000 | 6.71003 | 7,542,870 | 10.25 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 9.75 | Put | | | 722.70000 | 0.72270 | 521,790 | 10.25 | 0.00 | 0 | 3,200 |
| R186 | On | 03/05/2018 | Bond Future | 8.69 | Put | | | 2,889.18000 | 2.88918 | 2,333,010 | 9.52 | 0.00 | 0 | 0 |
| R186 | On | 03/05/2018 | Bond Future | 8.69 | Call | | | 2,356.26000 | 2.35626 | 2,833,840 | 9.52 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 28,700 |
| Total For R186 | | | | | | | | | | | | 270,929,363.04 | 2,394 | 138,180 |
| R197 | On | 01/02/2018 | Bond Future | | | 296.78482 | 296.78482 | 296.77989 | 296.77989 | | | 0.00 | 0 | 2,350 |
| R197 | On | 03/05/2018 | Bond Future | | | 302.34937 | 302.34937 | 302.34300 | 302.34300 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,350 |
| 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 | | | 4,880.11000 | 4.88011 | 4,875,180 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.67 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 01/02/2018 | Bond Future | 301.67 | Put | | | 4,890.11000 | 4.89011 | 4,885,180 | | 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 | | | 4,900.11000 | 4.90011 | 4,895,180 | | 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 | | | 2,107.00000 | 2.10700 | 2,100,630 | | 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 | | | 2,117.00000 | 2.11700 | 2,110,630 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.44 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R197 | On | 03/05/2018 | Bond Future | 304.44 | Put | | | 2,097.00000 | 2.09700 | 2,090,630 | | 0.00 | 0 | 0 |
| Total R197 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,350 |
| R202 | On | 01/02/2018 | Bond Future | | | 237.46465 | 237.46465 | 235.40530 | 235.40530 | | 4.66 | 0.00 | 0 | 21,519 |
| R202 | On | 03/05/2018 | Bond Future | | | 241.91682 | 241.91682 | 239.81809 | 239.81809 | | 4.60 | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 21,519 |
| R202 | On | 01/02/2018 | Bond Future | 249.07 | Call | | | 0.39000 | 0.00039 | 1,240 | 4.99 | 0.00 | 0 | 0 |

| 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 | Put | | | 13,665.09000 | 13.66509 | 11,606,590 | 4.99 | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.08 | Call | | | 0.38000 | 0.00038 | 1,230 | 4.99 | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.08 | Put | | | 13,675.08000 | 13.67508 | 11,616,580 | 4.99 | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.06 | Call | | | 0.39000 | 0.00039 | 1,250 | 4.99 | 0.00 | 0 | 0 |
| R202 | On | 01/02/2018 | Bond Future | 249.06 | Put | | | 13,655.09000 | 13.65509 | 11,596,600 | 4.99 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.48 | Put | | | 8,190.51000 | 8.19051 | 6,437,730 | 4.91 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.49 | Call | | | 527.20000 | 0.52720 | 872,430 | 4.91 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.49 | Put | | | 8,199.11000 | 8.19911 | 6,445,610 | 4.91 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.47 | Call | | | 530.01000 | 0.53001 | 876,670 | 4.91 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.47 | Put | | | 8,181.92000 | 8.18192 | 6,429,850 | 4.91 | 0.00 | 0 | 0 |
| R202 | On | 03/05/2018 | Bond Future | 247.48 | Call | | | 528.60000 | 0.52860 | 874,550 | 4.91 | 0.00 | 0 | 0 |
| Total R202 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 21,519 |
| R2023 | On | 01/02/2018 | Bond Future | | | 7.87149 | 102.89680 | 8.02129 | 102.28533 | | 5.79 | 0.00 | 0 | 60,572 |
| R2023 | On | 03/05/2018 | Bond Future | | | 7.88837 | 100.89028 | 8.04772 | 100.26645 | | 6.05 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 60,572 |
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Call | | | 1,518.00000 | 1.51800 | 1,954,570 | 5.92 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.31 | Put | | | 352.45000 | 0.35245 | 177,550 | 5.92 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Call | | | 1,547.35000 | 1.54735 | 1,988,080 | 5.92 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.32 | Put | | | 341.73000 | 0.34173 | 170,990 | 5.92 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Call | | | 1,576.84000 | 1.57684 | 2,021,690 | 5.93 | 0.00 | 0 | 0 |
| R2023 | On | 01/02/2018 | Bond Future | 8.33 | Put | | | 331.17000 | 0.33117 | 164,550 | 5.93 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 9.19 | Call | | | 4,577.04000 | 4.57704 | 5,120,940 | 6.46 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 9.19 | Put | | | 242.59000 | 0.24259 | 162,660 | 6.46 | 0.00 | 0 | 2,500 |
| R2023 | On | 03/05/2018 | Bond Future | 8.28 | Call | | | 1,969.46000 | 1.96946 | 2,339,710 | 6.16 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.28 | Put | | | 1,068.66000 | 1.06866 | 815,080 | 6.16 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.29 | Call | | | 1,993.18000 | 1.99318 | 2,365,920 | 6.17 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.29 | Put | | | 1,053.83000 | 1.05383 | 802,740 | 6.17 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.27 | Call | | | 1,945.89000 | 1.94589 | 2,313,630 | 6.16 | 0.00 | 0 | 0 |
| R2023 | On | 03/05/2018 | Bond Future | 8.27 | Put | | | 1,083.66000 | 1.08366 | 827,570 | 6.16 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 2,500 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 63,072 |
| R2030 | On | 01/02/2018 | Bond Future | | | 9.14625 | 91.88868 | 9.30073 | 90.84932 | | | 0.00 | 0 | 71,608 |
| R2030 | On | 03/05/2018 | Bond Future | | | 9.20178 | 93.60638 | 9.36187 | 92.54666 | | | 0.00 | 0 | 0 |
| R2030 | On | 02/08/2018 | Bond Future | | | 9.25894 | 91.36190 | 9.42457 | 90.28428 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 71,608 |
| R2030 | On | 01/02/2018 | Bond Future | 9.38 | Call | | | 527.10000 | 0.52710 | 1,566,460 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.38 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.39 | Call | | | 593.30000 | 0.59330 | 1,632,660 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.39 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| 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 | 01/02/2018 | Bond Future | 9.37 | Call | | | 460.84000 | 0.46084 | 1,500,200 | | 0.00 | 0 | 0 |
| R2030 | On | 01/02/2018 | Bond Future | 9.37 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.51 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 03/05/2018 | Bond Future | 9.49 | Call | | | 836.15000 | 0.83615 | 1,895,870 | | 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 | | | 900.97000 | 0.90097 | 1,960,690 | | 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 | | | 965.72000 | 0.96572 | 2,025,440 | | 0.00 | 0 | 0 |
| R2030 | On | 02/08/2018 | Bond Future | 9.46 | Call | | | 228.27000 | 0.22827 | 1,305,890 | | 0.00 | 0 | 0 |
| R2030 | On | 02/08/2018 | Bond Future | 9.46 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/08/2018 | Bond Future | 9.47 | Call | | | 292.56000 | 0.29256 | 1,370,180 | | 0.00 | 0 | 0 |
| R2030 | On | 02/08/2018 | Bond Future | 9.47 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2030 | On | 02/08/2018 | Bond Future | 9.45 | Call | | | 163.93000 | 0.16393 | 1,241,550 | | 0.00 | 0 | 0 |
| R2030 | On | 02/08/2018 | Bond Future | 9.45 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 71,608 |
| R2032 | On | 01/02/2018 | Bond Future | | | 9.31751 | 94.60663 | 9.47204 | 93.48662 | | 13.17 | 0.00 | 0 | 45,389 |
| R2032 | On | 03/05/2018 | Bond Future | | | 9.37258 | 92.21788 | 9.53241 | 91.07599 | | 14.41 | 0.00 | 0 | 0 |
| R2032 | On | 02/08/2018 | Bond Future | | | 9.42718 | 93.95290 | 9.59207 | 92.79154 | | 13.68 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 45,389 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Call | | | 2,012.03000 | 2.01203 | 2,608,410 | 13.48 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.56 | Put | | | 1,383.20000 | 1.38320 | 859,570 | 13.48 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Call | | | 2,052.52000 | 2.05252 | 2,656,710 | 13.49 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.57 | Put | | | 1,352.59000 | 1.35259 | 836,770 | 13.49 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Call | | | 1,971.86000 | 1.97186 | 2,560,400 | 13.47 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.55 | Put | | | 1,414.21000 | 1.41421 | 882,740 | 13.47 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.20 | Put | | | 2,836.69000 | 2.83669 | 2,033,940 | 13.13 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.20 | Call | | | 851.76000 | 0.85176 | 1,169,020 | 13.13 | 0.00 | 0 | 7,500 |
| R2032 | On | 01/02/2018 | Bond Future | 9.45 | Put | | | 1,752.98000 | 1.75298 | 1,142,290 | 13.37 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.45 | Call | | | 1,594.43000 | 1.59443 | 2,103,750 | 13.37 | 0.00 | 0 | 750 |
| R2032 | On | 01/02/2018 | Bond Future | 9.40 | Put | | | 1,942.17000 | 1.94217 | 1,291,750 | 13.32 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.40 | Call | | | 1,422.47000 | 1.42247 | 1,892,060 | 13.32 | 0.00 | 0 | 6,800 |
| R2032 | On | 01/02/2018 | Bond Future | 9.30 | Put | | | 2,361.41000 | 2.36141 | 1,632,860 | 13.22 | 0.00 | 0 | 0 |
| R2032 | On | 01/02/2018 | Bond Future | 9.30 | Call | | | 1,113.25000 | 1.11325 | 1,504,710 | 13.22 | 0.00 | 0 | 7,800 |
| R2032 | On | 03/05/2018 | Bond Future | 9.70 | Call | | | 3,791.38000 | 3.79138 | 4,422,270 | 14.60 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.70 | Put | | | 2,615.71000 | 2.61571 | 2,104,710 | 14.60 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.71 | Call | | | 3,831.25000 | 3.83125 | 4,466,090 | 14.61 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.71 | Put | | | 2,586.12000 | 2.58612 | 2,079,070 | 14.61 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.72 | Call | | | 3,871.10000 | 3.87110 | 4,509,890 | 14.62 | 0.00 | 0 | 0 |
| R2032 | On | 03/05/2018 | Bond Future | 9.72 | Put | | | 2,556.58000 | 2.55658 | 2,053,480 | 14.62 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 | On | 02/08/2018 | Bond Future | 9.66 | Call | | | 4,229.36000 | 4.22936 | 4,838,690 | 13.83 | 0.00 | 0 | 0 |
| R2032 | On | 02/08/2018 | Bond Future | 9.66 | Put | | | 3,757.00000 | 3.75700 | 3,204,970 | 13.83 | 0.00 | 0 | 0 |
| R2032 | On | 02/08/2018 | Bond Future | 9.67 | Call | | | 4,266.47000 | 4.26647 | 4,879,000 | 13.84 | 0.00 | 0 | 0 |
| R2032 | On | 02/08/2018 | Bond Future | 9.67 | Put | | | 3,724.87000 | 3.72487 | 3,176,040 | 13.84 | 0.00 | 0 | 0 |
| R2032 | On | 02/08/2018 | Bond Future | 9.68 | Call | | | 4,304.02000 | 4.30402 | 4,919,740 | 13.85 | 0.00 | 0 | 0 |
| R2032 | On | 02/08/2018 | Bond Future | 9.68 | Put | | | 3,693.26000 | 3.69326 | 3,147,620 | 13.85 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 22,850 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 68,239 |
| R2035 | On | 01/02/2018 | Bond Future | | | 9.51417 | 98.54478 | 9.66887 | 97.31595 | | | 0.00 | 0 | 54,663 |
| R2035 | On | 03/05/2018 | Bond Future | | | 9.56993 | 95.88648 | 9.72965 | 94.63377 | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 54,663 |
| R2035 | On | 01/02/2018 | Bond Future | 9.74 | Call | | | 556.96000 | 0.55696 | 1,785,790 | | 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 | | | 634.86000 | 0.63486 | 1,863,690 | | 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 | | | 478.96000 | 0.47896 | 1,707,790 | | 0.00 | 0 | 0 |
| R2035 | On | 01/02/2018 | Bond Future | 9.73 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R2035 | On | 03/05/2018 | Bond Future | 9.90 | Call | | | 1,308.67000 | 1.30867 | 2,561,380 | | 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 | | | 1,384.63000 | 1.38463 | 2,637,340 | | 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 | | | 1,232.62000 | 1.23262 | 2,485,330 | | 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 | 54,663 |
| R2037 | On | 01/02/2018 | Bond Future | | | 9.61275 | 90.50951 | 9.76719 | 89.28633 | | 15.56 | 0.00 | 0 | 44,365 |
| R2037 | On | 03/05/2018 | Bond Future | | | 9.67190 | 92.20140 | 9.83126 | 90.95449 | | 16.33 | 0.00 | 0 | 0 |
| R2037 | On | 02/08/2018 | Bond Future | | | 9.73263 | 89.68012 | 9.89683 | 88.41180 | | 16.26 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 44,365 |
| R2037 | On | 01/02/2018 | Bond Future | 10.72 | Put | | | 153.15000 | 0.15315 | 61,410 | 16.68 | 0.00 | 0 | 2,000 |
| R2037 | On | 01/02/2018 | Bond Future | 9.88 | Put | | | 1,492.34000 | 1.49234 | 933,740 | 15.99 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.88 | Call | | | 2,369.64000 | 2.36964 | 3,034,220 | 15.99 | 0.00 | 0 | 2,000 |
| R2037 | On | 01/02/2018 | Bond Future | 9.83 | Put | | | 1,661.32000 | 1.66132 | 1,061,460 | 15.93 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.81 | Call | | | 2,067.18000 | 2.06718 | 2,673,840 | 15.91 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.81 | Put | | | 1,732.67000 | 1.73267 | 1,116,150 | 15.91 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 10.32 | Call | | | 4,687.17000 | 4.68717 | 5,657,920 | 16.48 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 10.32 | Put | | | 513.59000 | 0.51359 | 261,160 | 16.48 | 0.00 | 0 | 2,000 |
| R2037 | On | 01/02/2018 | Bond Future | 10.72 | Call | | | 7,158.54000 | 7.15854 | 8,289,980 | 16.68 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.82 | Call | | | 2,109.15000 | 2.10915 | 2,724,140 | 15.92 | 0.00 | 0 | 0 |
| R2037 | On | 01/02/2018 | Bond Future | 9.82 | Put | | | 1,696.78000 | 1.69678 | 1,088,590 | 15.92 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037 | On | 01/02/2018 | Bond Future | 9.83 | Call | | | 2,151.44000 | 2.15144 | 2,774,760 | 15.93 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.99 | Put | | | 3,077.14000 | 3.07714 | 2,509,250 | 16.86 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.97 | Call | | | 4,207.72000 | 4.20772 | 4,878,520 | 16.84 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.97 | Put | | | 3,143.81000 | 3.14381 | 2,567,700 | 16.84 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.98 | Call | | | 4,250.16000 | 4.25016 | 4,925,070 | 16.85 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.98 | Put | | | 3,110.33000 | 3.11033 | 2,538,330 | 16.85 | 0.00 | 0 | 0 |
| R2037 | On | 03/05/2018 | Bond Future | 9.99 | Call | | | 4,292.78000 | 4.29278 | 4,971,800 | 16.86 | 0.00 | 0 | 0 |
| R2037 | On | 02/08/2018 | Bond Future | 9.96 | Call | | | 4,774.20000 | 4.77420 | 5,439,220 | 16.49 | 0.00 | 0 | 0 |
| R2037 | On | 02/08/2018 | Bond Future | 9.96 | Put | | | 4,293.64000 | 4.29364 | 3,690,340 | 16.49 | 0.00 | 0 | 0 |
| R2037 | On | 02/08/2018 | Bond Future | 9.97 | Call | | | 4,814.50000 | 4.81450 | 5,482,870 | 16.50 | 0.00 | 0 | 0 |
| R2037 | On | 02/08/2018 | Bond Future | 9.97 | Put | | | 4,258.24000 | 4.25824 | 3,658,290 | 16.50 | 0.00 | 0 | 0 |
| R2037 | On | 02/08/2018 | Bond Future | 9.95 | Call | | | 4,734.06000 | 4.73406 | 5,395,700 | 16.48 | 0.00 | 0 | 0 |
| R2037 | On | 02/08/2018 | Bond Future | 9.95 | Put | | | 4,329.30000 | 4.32930 | 3,722,620 | 16.48 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 6,000 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 50,365 |
| R204 | On | 01/02/2018 | Bond Future | | | 6.99272 | 101.85677 | 7.11016 | 101.75841 | | 0.94 | 0.00 | 0 | 30,645 |
| R204 | On | 03/05/2018 | Bond Future | | | 6.76302 | 103.76067 | 6.93070 | 103.65949 | | 0.73 | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | | | 0.00 | 0 | 30,645 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Call | | | 200.24000 | 0.20024 | 263,510 | 0.94 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.26 | Put | | | 74.95000 | 0.07495 | 39,860 | 0.94 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.27 | Call | | | 205.84000 | 0.20584 | 270,080 | 0.94 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.27 | Put | | | 72.20000 | 0.07220 | 38,080 | 0.94 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Call | | | 194.71000 | 0.19471 | 257,000 | 0.94 | 0.00 | 0 | 0 |
| R204 | On | 01/02/2018 | Bond Future | 7.25 | Put | | | 77.78000 | 0.07778 | 41,710 | 0.94 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.09 | Call | | | 230.30000 | 0.23030 | 290,860 | 0.72 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.09 | Put | | | 134.35000 | 0.13435 | 93,730 | 0.72 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.10 | Call | | | 234.07000 | 0.23407 | 295,140 | 0.72 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.10 | Put | | | 132.10000 | 0.13210 | 91,990 | 0.72 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.08 | Call | | | 226.55000 | 0.22655 | 286,600 | 0.72 | 0.00 | 0 | 0 |
| R204 | On | 03/05/2018 | Bond Future | 7.08 | Put | | | 136.62000 | 0.13662 | 95,490 | 0.72 | 0.00 | 0 | 0 |
| Total R204 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | | | 0.00 | 0 | 30,645 |
| R2040 | On | 01/02/2018 | Bond Future | | | 9.70300 | 93.80310 | 9.85239 | 92.53860 | | 16.28 | 0.00 | 0 | 28,354 |
| R2040 | On | 03/05/2018 | Bond Future | | | 9.76274 | 95.55655 | 9.91684 | 94.26752 | | 17.08 | 0.00 | 0 | 0 |
| R2040 | On | 02/08/2018 | Bond Future | | | 9.82406 | 92.84808 | 9.98279 | 91.53689 | | 17.03 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 28,354 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Call | | | 2,147.04000 | 2.14704 | 2,754,580 | 16.43 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.88 | Put | | | 1,916.37000 | 1.91637 | 1,259,410 | 16.43 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 2,190.91000 | 2.19091 | 2,807,100 | 16.44 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 1,876.93000 | 1.87693 | 1,228,620 | 16.44 | 0.00 | 0 | 0 |

| 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 | 9.87 | Call | | | 2,103.64000 | 2.10364 | 2,702,530 | 16.42 | 0.00 | 0 | 0 |
| R2040 | On | 01/02/2018 | Bond Future | 9.87 | Put | | | 1,956.41000 | 1.95641 | 1,290,800 | 16.42 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.08 | Call | | | 4,618.88000 | 4.61888 | 5,319,430 | 17.45 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.08 | Put | | | 3,285.30000 | 3.28530 | 2,696,820 | 17.45 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.06 | Call | | | 4,528.25000 | 4.52825 | 5,220,340 | 17.43 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.06 | Put | | | 3,356.44000 | 3.35644 | 2,759,500 | 17.43 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.00 | Put | | | 3,577.76000 | 3.57776 | 2,955,140 | 17.36 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.00 | Call | | | 4,261.42000 | 4.26142 | 4,927,830 | 17.36 | 0.00 | 0 | 1,500 |
| R2040 | On | 03/05/2018 | Bond Future | 9.00 | Put | | | 9,209.50000 | 9.20950 | 8,167,080 | 16.41 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 9.00 | Call | | | 1,090.06000 | 1.09006 | 1,336,670 | 16.41 | 0.00 | 0 | 1,500 |
| R2040 | On | 03/05/2018 | Bond Future | 10.07 | Call | | | 4,573.47000 | 4.57347 | 5,269,790 | 17.44 | 0.00 | 0 | 0 |
| R2040 | On | 03/05/2018 | Bond Future | 10.07 | Put | | | 3,320.72000 | 3.32072 | 2,728,010 | 17.44 | 0.00 | 0 | 0 |
| R2040 | On | 02/08/2018 | Bond Future | 10.05 | Put | | | 4,670.62000 | 4.67062 | 4,045,250 | 17.37 | 0.00 | 0 | 0 |
| R2040 | On | 02/08/2018 | Bond Future | 10.03 | Call | | | 5,131.24000 | 5.13124 | 5,810,220 | 17.35 | 0.00 | 0 | 0 |
| R2040 | On | 02/08/2018 | Bond Future | 10.03 | Put | | | 4,747.04000 | 4.74704 | 4,114,830 | 17.35 | 0.00 | 0 | 0 |
| R2040 | On | 02/08/2018 | Bond Future | 10.04 | Call | | | 5,174.08000 | 5.17408 | 5,856,480 | 17.36 | 0.00 | 0 | 0 |
| R2040 | On | 02/08/2018 | Bond Future | 10.04 | Put | | | 4,708.84000 | 4.70884 | 4,080,050 | 17.36 | 0.00 | 0 | 0 |
| R2040 | On | 02/08/2018 | Bond Future | 10.05 | Call | | | 5,216.79000 | 5.21679 | 5,902,610 | 17.37 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 3,000 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 31,354 |
| R2044 | On | 01/02/2018 | Bond Future | | | 9.74242 | 90.81531 | 9.89677 | 89.49611 | | 17.10 | 0.00 | 0 | 22,082 |
| R2044 | On | 03/05/2018 | Bond Future | | | 9.80058 | 92.51295 | 9.95970 | 91.16815 | | 17.95 | 0.00 | 0 | 0 |
| R2044 | On | 02/08/2018 | Bond Future | | | 9.86021 | 89.87231 | 10.02402 | 88.50425 | | 17.92 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 22,082 |
| R2044 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 2,037.66000 | 2.03766 | 2,645,940 | 17.26 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 2,094.84000 | 2.09484 | 1,383,920 | 17.26 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.90 | Call | | | 2,080.12000 | 2.08012 | 2,697,350 | 17.27 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.90 | Put | | | 2,052.86000 | 2.05286 | 1,350,890 | 17.27 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.91 | Call | | | 2,123.18000 | 2.12318 | 2,749,340 | 17.29 | 0.00 | 0 | 0 |
| R2044 | On | 01/02/2018 | Bond Future | 9.91 | Put | | | 2,011.63000 | 2.01163 | 1,318,590 | 17.29 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.10 | Put | | | 3,435.16000 | 3.43516 | 2,814,520 | 18.36 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.11 | Call | | | 4,638.33000 | 4.63833 | 5,366,870 | 18.37 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.11 | Put | | | 3,399.07000 | 3.39907 | 2,782,810 | 18.37 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.09 | Call | | | 4,547.83000 | 4.54783 | 5,267,610 | 18.35 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.09 | Put | | | 3,471.77000 | 3.47177 | 2,846,750 | 18.35 | 0.00 | 0 | 0 |
| R2044 | On | 03/05/2018 | Bond Future | 10.10 | Call | | | 4,592.88000 | 4.59288 | 5,317,040 | 18.36 | 0.00 | 0 | 0 |
| R2044 | On | 02/08/2018 | Bond Future | 10.06 | Call | | | 5,182.04000 | 5.18204 | 5,890,270 | 18.28 | 0.00 | 0 | 0 |
| R2044 | On | 02/08/2018 | Bond Future | 10.06 | Put | | | 4,886.30000 | 4.88630 | 4,226,470 | 18.28 | 0.00 | 0 | 0 |
| R2044 | On | 02/08/2018 | Bond Future | 10.07 | Call | | | 5,224.83000 | 5.22483 | 5,936,590 | 18.29 | 0.00 | 0 | 0 |
| R2044 | On | 02/08/2018 | Bond Future | 10.07 | Put | | | 4,847.19000 | 4.84719 | 4,190,890 | 18.29 | 0.00 | 0 | 0 |

| 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 02/08/2018 Bond Future | 10.05 | Call | | | 5,139.41000 | 5.13941 | 5,844,100 | 18.27 | 0.00 | 0 | 0 |
| R2044 On 02/08/2018 Bond Future | 10.05 | Put | | | 4,925.69000 | 4.92569 | 4,262,320 | 18.27 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | 0.00 | 0 | 22,082 |
| R2048 On 01/02/2018 Bond Future | | | 9.69259 | 94.67245 | 9.84699 | 93.31101 | | 16.90 | 0.00 | 0 | 94,443 |
| R2048 On 03/05/2018 Bond Future | | | 9.74492 | 92.00517 | 9.90395 | 90.61733 | | 18.61 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | 0.00 | 0 | 94,443 |
| R2048 On 01/02/2018 Bond Future | 9.90 | Call | | | 2,362.14000 | 2.36214 | 3,045,850 | 17.07 | 0.00 | 0 | 0 |
| R2048 On 01/02/2018 Bond Future | 9.90 | Put | | | 1,903.00000 | 1.90300 | 1,225,270 | 17.07 | 0.00 | 0 | 0 |
| R2048 On 01/02/2018 Bond Future | 9.91 | Call | | | 2,408.95000 | 2.40895 | 3,101,820 | 17.09 | 0.00 | 0 | 0 |
| R2048 On 01/02/2018 Bond Future | 9.91 | Put | | | 1,863.67000 | 1.86367 | 1,195,100 | 17.09 | 0.00 | 0 | 0 |
| R2048 On 01/02/2018 Bond Future | 9.89 | Call | | | 2,315.92000 | 2.31592 | 2,990,430 | 17.06 | 0.00 | 0 | 0 |
| R2048 On 01/02/2018 Bond Future | 9.89 | Put | | | 1,943.08000 | 1.94308 | 1,256,150 | 17.06 | 0.00 | 0 | 0 |
| R2048 On 03/05/2018 Bond Future | 10.06 | Call | | | 4,791.16000 | 4.79116 | 5,547,460 | 18.98 | 0.00 | 0 | 0 |
| R2048 On 03/05/2018 Bond Future | 10.06 | Put | | | 3,465.49000 | 3.46549 | 2,833,950 | 18.98 | 0.00 | 0 | 0 |
| R2048 On 03/05/2018 Bond Future | 10.07 | Call | | | 4,838.15000 | 4.83815 | 5,598,940 | 18.99 | 0.00 | 0 | 0 |
| R2048 On 03/05/2018 Bond Future | 10.07 | Put | | | 3,428.72000 | 3.42872 | 2,801,670 | 18.99 | 0.00 | 0 | 0 |
| R2048 On 03/05/2018 Bond Future | 10.05 | Call | | | 4,744.38000 | 4.74438 | 5,496,150 | 18.97 | 0.00 | 0 | 0 |
| R2048 On 03/05/2018 Bond Future | 10.05 | Put | | | 3,502.61000 | 3.50261 | 2,866,540 | 18.97 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | 0.00 | 0 | 94,443 |
| R207 On 01/02/2018 Bond Future | | | 7.23073 | 100.46806 | 7.38202 | 100.19910 | | 2.13 | 5,626,211.36 | 56 | 45,523 |
| R207 On 03/05/2018 Bond Future | | | 7.18734 | 102.34604 | 7.36321 | 102.07108 | | 2.03 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | 5,626,211.36 | 56 | 45,523 |
| R207 On 01/02/2018 Bond Future | 7.61 | Call | | | 533.40000 | 0.53340 | 729,560 | 2.15 | 0.00 | 0 | 0 |
| R207 On 01/02/2018 Bond Future | 7.61 | Put | | | 129.86000 | 0.12986 | 57,060 | 2.15 | 0.00 | 0 | 0 |
| R207 On 01/02/2018 Bond Future | 7.62 | Call | | | 546.24000 | 0.54624 | 744,570 | 2.15 | 0.00 | 0 | 0 |
| R207 On 01/02/2018 Bond Future | 7.62 | Put | | | 125.05000 | 0.12505 | 54,420 | 2.15 | 0.00 | 0 | 0 |
| R207 On 01/02/2018 Bond Future | 7.60 | Call | | | 520.69000 | 0.52069 | 714,650 | 2.15 | 0.00 | 0 | 0 |
| R207 On 01/02/2018 Bond Future | 7.60 | Put | | | 134.80000 | 0.13480 | 59,800 | 2.15 | 0.00 | 0 | 0 |
| R207 On 03/05/2018 Bond Future | 7.57 | Call | | | 677.17000 | 0.67717 | 846,010 | 2.04 | 0.00 | 0 | 0 |
| R207 On 03/05/2018 Bond Future | 7.57 | Put | | | 355.15000 | 0.35515 | 249,030 | 2.04 | 0.00 | 0 | 0 |
| R207 On 03/05/2018 Bond Future | 7.58 | Call | | | 686.99000 | 0.68699 | 857,100 | 2.05 | 0.00 | 0 | 0 |
| R207 On 03/05/2018 Bond Future | 7.58 | Put | | | 349.43000 | 0.34943 | 244,580 | 2.05 | 0.00 | 0 | 0 |
| R207 On 03/05/2018 Bond Future | 7.56 | Call | | | 667.43000 | 0.66743 | 834,980 | 2.04 | 0.00 | 0 | 0 |
| R207 On 03/05/2018 Bond Future | 7.56 | Put | | | 360.95000 | 0.36095 | 253,540 | 2.04 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | 5,626,211.36 | 56 | 45,523 |
| R208 On 01/02/2018 Bond Future | | | 7.52376 | 100.24724 | 7.67425 | 99.83883 | | 3.61 | 76,588,891.36 | 764 | 35,491 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R208 | On | 03/05/2018 | Bond Future | | | 7.51996 | 98.71975 | 7.68523 | 98.30277 | | 3.64 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 76,588,891.36 | 764 | 35,491 |
| R208 | On | 01/02/2018 | Bond Future | 7.84 | Call | | | 740.40000 | 0.74040 | 1,005,030 | 3.64 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.84 | Put | | | 292.98000 | 0.29298 | 149,200 | 3.64 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Call | | | 758.14000 | 0.75814 | 1,026,170 | 3.64 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.85 | Put | | | 283.81000 | 0.28381 | 143,430 | 3.64 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Call | | | 722.86000 | 0.72286 | 984,050 | 3.63 | 0.00 | 0 | 0 |
| R208 | On | 01/02/2018 | Bond Future | 7.83 | Put | | | 302.36000 | 0.30236 | 155,140 | 3.63 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.77 | Call | | | 969.64000 | 0.96964 | 1,196,430 | 3.65 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.77 | Put | | | 756.60000 | 0.75660 | 566,410 | 3.65 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.78 | Call | | | 983.59000 | 0.98359 | 1,212,310 | 3.65 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.78 | Put | | | 745.46000 | 0.74546 | 557,200 | 3.65 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.79 | Call | | | 997.89000 | 0.99789 | 1,228,510 | 3.65 | 0.00 | 0 | 0 |
| R208 | On | 03/05/2018 | Bond Future | 7.79 | Put | | | 734.68000 | 0.73468 | 548,320 | 3.65 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 76,588,891.36 | 764 | 35,491 |
| R209 | On | 01/02/2018 | Bond Future | | | 9.45049 | 74.67393 | 9.60456 | 73.63924 | | 15.63 | 0.00 | 0 | 145,964 |
| R209 | On | 03/05/2018 | Bond Future | | | 9.50066 | 72.92036 | 9.65932 | 71.86564 | | 17.15 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2018 | Bond Future | | | 9.55015 | 74.29230 | 9.71317 | 73.21932 | | 16.37 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2018 | Bond Future | | | 9.59646 | 72.57859 | 9.76425 | 71.48483 | | 16.60 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 145,964 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Call | | | 1,964.97000 | 1.96497 | 2,536,600 | 15.88 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.72 | Put | | | 1,204.08000 | 1.20408 | 741,020 | 15.88 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Call | | | 2,003.28000 | 2.00328 | 2,582,030 | 15.89 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.73 | Put | | | 1,177.05000 | 1.17705 | 721,110 | 15.89 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Call | | | 1,926.94000 | 1.92694 | 2,491,430 | 15.87 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.71 | Put | | | 1,231.48000 | 1.23148 | 761,280 | 15.87 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 10.00 | Call | | | 3,165.34000 | 3.16534 | 3,918,410 | 16.19 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 10.00 | Put | | | 608.59000 | 0.60859 | 326,970 | 16.19 | 0.00 | 0 | 7,488 |
| R209 | On | 01/02/2018 | Bond Future | 10.10 | Call | | | 3,647.58000 | 3.64758 | 4,453,750 | 16.30 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 10.10 | Put | | | 466.06000 | 0.46606 | 237,540 | 16.30 | 0.00 | 0 | 3,000 |
| R209 | On | 01/02/2018 | Bond Future | 9.85 | Call | | | 2,491.10000 | 2.49110 | 3,152,140 | 16.02 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.85 | Put | | | 887.78000 | 0.88778 | 514,130 | 16.02 | 0.00 | 0 | 7,500 |
| R209 | On | 01/02/2018 | Bond Future | 9.88 | Call | | | 2,620.64000 | 2.62064 | 3,301,160 | 16.06 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.88 | Put | | | 825.06000 | 0.82506 | 470,890 | 16.06 | 0.00 | 0 | 220 |
| R209 | On | 01/02/2018 | Bond Future | 9.59 | Call | | | 1,501.80000 | 1.50180 | 1,978,890 | 15.73 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.59 | Put | | | 1,598.64000 | 1.59864 | 1,041,040 | 15.73 | 0.00 | 0 | 377 |
| R209 | On | 01/02/2018 | Bond Future | 9.33 | Put | | | 2,647.33000 | 2.64733 | 1,904,990 | 15.47 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.33 | Call | | | 787.85000 | 0.78785 | 1,080,200 | 15.47 | 0.00 | 0 | 220 |
| R209 | On | 01/02/2018 | Bond Future | 9.89 | Call | | | 2,664.42000 | 2.66442 | 3,351,330 | 16.07 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|---------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R209 | On | 01/02/2018 | Bond Future | 9.89 | Put | | | 804.93000 | 0.80493 | 457,150 | 16.07 | 0.00 | 0 | 157 |
| R209 | On | 01/02/2018 | Bond Future | 9.32 | Put | | | 2,694.59000 | 2.69459 | 1,945,700 | 15.46 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.32 | Call | | | 766.03000 | 0.76603 | 1,051,830 | 15.46 | 0.00 | 0 | 157 |
| R209 | On | 01/02/2018 | Bond Future | 10.22 | Call | | | 4,253.24000 | 4.25324 | 5,113,720 | 16.44 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 10.22 | Put | | | 333.22000 | 0.33322 | 159,010 | 16.44 | 0.00 | 0 | 739 |
| R209 | On | 01/02/2018 | Bond Future | 9.87 | Call | | | 2,577.17000 | 2.57717 | 3,251,250 | 16.05 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.87 | Put | | | 845.59000 | 0.84559 | 484,980 | 16.05 | 0.00 | 0 | 739 |
| R209 | On | 01/02/2018 | Bond Future | 9.52 | Put | | | 1,845.81000 | 1.84581 | 1,236,850 | 15.65 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.52 | Call | | | 1,280.67000 | 1.28067 | 1,706,400 | 15.65 | 0.00 | 0 | 739 |
| R209 | On | 01/02/2018 | Bond Future | 9.75 | Put | | | 1,124.38000 | 1.12438 | 682,570 | 15.91 | 0.00 | 0 | 0 |
| R209 | On | 01/02/2018 | Bond Future | 9.75 | Call | | | 2,081.02000 | 2.08102 | 2,673,900 | 15.91 | 0.00 | 0 | 5,000 |
| R209 | On | 03/05/2018 | Bond Future | 10.73 | Call | | | 7,351.82000 | 7.35182 | 8,201,690 | 18.30 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 10.73 | Put | | | 801.26000 | 0.80126 | 596,410 | 18.30 | 0.00 | 0 | 435 |
| R209 | On | 03/05/2018 | Bond Future | 9.75 | Put | | | 2,706.15000 | 2.70615 | 2,206,510 | 17.44 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.75 | Call | | | 3,298.72000 | 3.29872 | 3,853,800 | 17.44 | 0.00 | 0 | 435 |
| R209 | On | 03/05/2018 | Bond Future | 9.84 | Call | | | 3,622.03000 | 3.62203 | 4,209,570 | 17.55 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.86 | Put | | | 2,394.09000 | 2.39409 | 1,934,020 | 17.57 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 10.22 | Call | | | 5,121.10000 | 5.12110 | 5,834,610 | 17.98 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 10.22 | Put | | | 1,572.24000 | 1.57224 | 1,231,030 | 17.98 | 0.00 | 0 | 435 |
| R209 | On | 03/05/2018 | Bond Future | 9.84 | Put | | | 2,448.58000 | 2.44858 | 1,981,400 | 17.55 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 10.00 | Call | | | 4,228.82000 | 4.22882 | 4,871,820 | 17.73 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 10.00 | Put | | | 2,040.18000 | 2.04018 | 1,628,460 | 17.73 | 0.00 | 0 | 5,000 |
| R209 | On | 03/05/2018 | Bond Future | 9.85 | Call | | | 3,658.68000 | 3.65868 | 4,249,780 | 17.56 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.85 | Put | | | 2,421.13000 | 2.42113 | 1,957,510 | 17.56 | 0.00 | 0 | 0 |
| R209 | On | 03/05/2018 | Bond Future | 9.86 | Call | | | 3,695.65000 | 3.69565 | 4,290,300 | 17.57 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2018 | Bond Future | 9.66 | Put | | | 3,960.98000 | 3.96098 | 3,417,780 | 16.55 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2018 | Bond Future | 9.66 | Call | | | 3,613.63000 | 3.61363 | 4,143,410 | 16.55 | 0.00 | 0 | 435 |
| R209 | On | 02/08/2018 | Bond Future | 10.38 | Call | | | 6,272.57000 | 6.27257 | 6,996,000 | 17.36 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2018 | Bond Future | 10.38 | Put | | | 2,122.12000 | 2.12212 | 1,772,570 | 17.36 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2018 | Bond Future | 10.84 | Call | | | 8,134.08000 | 8.13408 | 8,959,730 | 17.49 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2018 | Bond Future | 10.40 | Put | | | 2,084.21000 | 2.08421 | 1,739,340 | 17.38 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2018 | Bond Future | 10.84 | Put | | | 1,329.48000 | 1.32948 | 1,082,150 | 17.49 | 0.00 | 0 | 435 |
| R209 | On | 02/08/2018 | Bond Future | 10.21 | Call | | | 5,597.23000 | 5.59723 | 6,279,200 | 17.17 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2018 | Bond Future | 10.21 | Put | | | 2,469.72000 | 2.46972 | 2,078,710 | 17.17 | 0.00 | 0 | 435 |
| R209 | On | 02/08/2018 | Bond Future | 10.39 | Call | | | 6,312.98000 | 6.31298 | 7,038,760 | 17.37 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2018 | Bond Future | 10.39 | Put | | | 2,103.08000 | 2.10308 | 1,755,880 | 17.37 | 0.00 | 0 | 0 |
| R209 | On | 02/08/2018 | Bond Future | 10.40 | Call | | | 6,353.48000 | 6.35348 | 7,081,590 | 17.38 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2018 | Bond Future | 1015.99 | Call | | | 70,596.95000 | 70.59695 | 71,690,710 | 17.74 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2018 | Bond Future | 1015.99 | Put | | | 0.00000 | 0.00000 | 0,000 | 17.74 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2018 | Bond Future | 9.34 | Put | | | 5,981.29000 | 5.98129 | 5,344,020 | 16.45 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2018 | Bond Future | 9.34 | Call | | | 3,167.12000 | 3.16712 | 3,623,610 | 16.45 | 0.00 | 0 | 255 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|---------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R209 | On | 01/11/2018 | Bond Future | 1016.00 | Call | | | 70,596.96000 | 70.59696 | 71,690,720 | 17.74 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2018 | Bond Future | 1016.00 | Put | | | 0.00000 | 0.00000 | 0,000 | 17.74 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2018 | Bond Future | 1016.01 | Call | | | 70,596.96000 | 70.59696 | 71,690,720 | 17.74 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2018 | Bond Future | 1016.01 | Put | | | 0.00000 | 0.00000 | 0,000 | 17.74 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2018 | Bond Future | 10.57 | Call | | | 7,405.18000 | 7.40518 | 8,153,360 | 17.74 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2018 | Bond Future | 10.57 | Put | | | 2,482.00000 | 2.48200 | 2,136,420 | 17.74 | 0.00 | 0 | 255 |
| R209 | On | 01/11/2018 | Bond Future | 9.94 | Call | | | 5,065.66000 | 5.06566 | 5,675,270 | 17.10 | 0.00 | 0 | 0 |
| R209 | On | 01/11/2018 | Bond Future | 9.94 | Put | | | 3,946.18000 | 3.94618 | 3,462,030 | 17.10 | 0.00 | 0 | 255 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 34,711 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 180,675 |
| R210 | On | 01/02/2018 | Bond Future | | | 185.91955 | 185.91955 | 185.91383 | 185.91383 | | | 0.00 | 0 | 2,159 |
| R210 | On | 03/05/2018 | Bond Future | | | 186.98039 | 186.98039 | 186.97375 | 186.97375 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,159 |
| 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 | | | 6,446.17000 | 6.44617 | 6,440,450 | | 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 | | | 6,456.17000 | 6.45617 | 6,450,450 | | 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 | | | 6,466.17000 | 6.46617 | 6,460,450 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | 191.45 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| R210 | On | 03/05/2018 | Bond Future | 191.45 | Put | | | 4,476.25000 | 4.47625 | 4,469,610 | | 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 | | | 4,486.25000 | 4.48625 | 4,479,610 | | 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 | | | 4,466.25000 | 4.46625 | 4,459,610 | | 0.00 | 0 | 0 |
| Total R210 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,159 |
| R212 | On | 01/02/2018 | Bond Future | | | 150.58234 | 150.58234 | 150.58076 | 150.58076 | | | 0.00 | 0 | 4,967 |
| R212 | On | 03/05/2018 | Bond Future | | | 153.40579 | 153.40579 | 153.40348 | 153.40348 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 4,967 |
| 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 | | | 4,119.24000 | 4.11924 | 4,117,660 | | 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 | | | 4,129.24000 | 4.12924 | 4,127,660 | | 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 | | | 4,109.24000 | 4.10924 | 4,107,660 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.28 | Put | | | 876.52000 | 0.87652 | 874,210 | | 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 | | | 886.52000 | 0.88652 | 884,210 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.30 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|------------------|
| R212 | On | 03/05/2018 | Bond Future | 154.30 | Put | | | 896.52000 | 0.89652 | 894,210 | | 0.00 | 0 | 0 |
| R212 | On | 03/05/2018 | Bond Future | 154.28 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total R212 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 4,967 |
| R213 | On | 01/02/2018 | Bond Future | | | 9.20192 | 86.52682 | 9.35640 | 85.51004 | | 12.89 | 0.00 | 0 | 58,778 |
| R213 | On | 03/05/2018 | Bond Future | | | 9.25172 | 84.59468 | 9.41138 | 83.55803 | | 14.09 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 58,778 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Call | | | 1,704.63000 | 1.70463 | 2,232,930 | 13.05 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.42 | Put | | | 1,290.96000 | 1.29096 | 802,480 | 13.05 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Call | | | 1,740.67000 | 1.74067 | 2,276,260 | 13.06 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.43 | Put | | | 1,262.22000 | 1.26222 | 781,030 | 13.06 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Call | | | 1,669.11000 | 1.66911 | 2,190,080 | 13.04 | 0.00 | 0 | 0 |
| R213 | On | 01/02/2018 | Bond Future | 9.41 | Put | | | 1,320.30000 | 1.32030 | 824,490 | 13.04 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.57 | Call | | | 3,402.32000 | 3.40232 | 3,972,140 | 14.40 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.57 | Put | | | 2,389.83000 | 2.38983 | 1,923,000 | 14.40 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.58 | Call | | | 3,438.48000 | 3.43848 | 4,011,900 | 14.41 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.58 | Put | | | 2,362.74000 | 2.36274 | 1,899,510 | 14.41 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.56 | Call | | | 3,366.53000 | 3.36653 | 3,932,720 | 14.39 | 0.00 | 0 | 0 |
| R213 | On | 03/05/2018 | Bond Future | 9.56 | Put | | | 2,417.37000 | 2.41737 | 1,946,910 | 14.39 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 58,778 |
| R214 | On | 01/02/2018 | Bond Future | | | 9.66224 | 73.83322 | 9.81146 | 72.80243 | | 16.64 | 0.00 | 0 | 49,252 |
| R214 | On | 03/05/2018 | Bond Future | | | 9.71372 | 71.91733 | 9.86728 | 70.86655 | | 18.32 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 49,252 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Call | | | 1,720.61000 | 1.72061 | 2,209,600 | 17.04 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.83 | Put | | | 1,594.24000 | 1.59424 | 1,052,440 | 17.04 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Call | | | 1,756.06000 | 1.75606 | 2,252,080 | 17.05 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.84 | Put | | | 1,561.68000 | 1.56168 | 1,026,910 | 17.05 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Call | | | 1,685.56000 | 1.68556 | 2,167,500 | 17.02 | 0.00 | 0 | 0 |
| R214 | On | 01/02/2018 | Bond Future | 9.82 | Put | | | 1,627.31000 | 1.62731 | 1,078,460 | 17.02 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.98 | Call | | | 3,535.21000 | 3.53521 | 4,092,170 | 18.60 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.98 | Put | | | 2,779.88000 | 2.77988 | 2,286,060 | 18.60 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.99 | Call | | | 3,571.57000 | 3.57157 | 4,132,070 | 18.61 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.99 | Put | | | 2,749.88000 | 2.74988 | 2,259,600 | 18.61 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.97 | Call | | | 3,499.01000 | 3.49901 | 4,052,420 | 18.58 | 0.00 | 0 | 0 |
| R214 | On | 03/05/2018 | Bond Future | 9.97 | Put | | | 2,810.15000 | 2.81015 | 2,312,780 | 18.58 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 49,252 |
| Total for Bond | | | | | | | | | | | | 353,144,465.76 | 3,214 | 1,115,392 |

| 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 01/08/2021 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 |
| Total I2033 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 I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 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 R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| 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 01/02/2018 GOVI | | | 592.13100 | 592.13100 | 585.62100 | 585.62100 | | | 5,921,310.00 | 1 | 784 |
| GOVI On 03/05/2018 GOVI | | | 603.20000 | 603.20000 | 596.56200 | 596.56200 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 5,921,310.00 | 1 | 784 |
| GOVI On 01/02/2018 GOVI | 581.03 | Call | | | 45,910.00000 | 4.59100 | 111,010,000 | | 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 | | | 45,810.00000 | 4.58100 | 110,910,000 | | 0.00 | 0 | 0 |
| GOVI On 01/02/2018 GOVI | 581.04 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| GOVI | On | 01/02/2018 | GOVI | 581.02 | Call | | | 46,010.00000 | 4.60100 | 111,110,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/02/2018 | GOVI | 581.02 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | 590.28 | Call | | | 62,820.00000 | 6.28200 | 129,200,000 | | 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 | | | 62,720.00000 | 6.27200 | 129,100,000 | | 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 | | | 62,920.00000 | 6.29200 | 129,300,000 | | 0.00 | 0 | 0 |
| GOVI | On | 03/05/2018 | GOVI | 590.27 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 5,921,310.00 | 1 | 784 |
| Total for GOVI | | | | | | | | | | | | 5,921,310.00 | 1 | 784 |
| AL37 | On | 01/02/2018 | Index Future | | | 570.22400 | 570.22400 | 567.20100 | 567.20100 | | | 0.00 | 0 | 0 |
| AL37 | On | 03/05/2018 | Index Future | | | 580.88300 | 580.88300 | 577.79800 | 577.79800 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T | On | 01/02/2018 | Index Future | | | 658.06600 | 658.06600 | 652.14500 | 652.14500 | | | 0.00 | 0 | 0 |
| AL7T | On | 03/05/2018 | Index Future | | | 670.36700 | 670.36700 | 664.33000 | 664.33000 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | 0 |
| ALBI | On | 01/02/2018 | Index Future | | | 593.49600 | 593.49600 | 587.06300 | 587.06300 | | | 0.00 | 0 | 777 |
| ALBI | On | 03/05/2018 | Index Future | | | 604.59000 | 604.59000 | 598.03200 | 598.03200 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 777 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 777 |
| IGOV | On | 01/02/2018 | Index Future | | | 250.23400 | 250.23400 | 249.79700 | 249.79700 | | | 0.00 | 0 | 879 |
| IGOV | On | 03/05/2018 | Index Future | | | 254.92600 | 254.92600 | 254.48000 | 254.48000 | | | 0.00 | 0 | 269 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 1,148 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 1,148 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 1,925 |
| JIBAR f | On | 17/01/2018 | Jibar Future | | | 7.20000 | 92.80000 | 7.20000 | 92.80000 | | | 0.00 | 0 | 0 |
| JIBAR f | On | 21/02/2018 | Jibar Future | | | 7.26000 | 92.74000 | 7.26000 | 92.74000 | | | 0.00 | 0 | 0 |
| JIBAR f | On | 20/03/2018 | Jibar Future | | | 7.30000 | 92.70000 | 7.30000 | 92.70000 | | | 0.00 | 0 | 2,500 |
| JIBAR f | On | 18/04/2018 | Jibar Future | | | 7.33000 | 92.67000 | 7.33000 | 92.67000 | | | 0.00 | 0 | 0 |
| JIBAR f | On | 20/06/2018 | Jibar Future | | | 7.40000 | 92.60000 | 7.40000 | 92.60000 | | | 0.00 | 0 | 0 |
| JIBAR f | On | 19/09/2018 | Jibar Future | | | 7.49000 | 92.51000 | 7.49000 | 92.51000 | | | 0.00 | 0 | 0 |
| JIBAR f | On | 19/12/2018 | Jibar Future | | | 7.58000 | 92.42000 | 7.58000 | 92.42000 | | | 0.00 | 0 | 0 |
| JIBAR f | On | 20/03/2019 | Jibar Future | | | 7.67000 | 92.33000 | 7.67000 | 92.33000 | | | 0.00 | 0 | 0 |
| JIBAR f | On | 19/06/2019 | Jibar Future | | | 7.77000 | 92.23000 | 7.77000 | 92.23000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | | | | 0.00 | 0 | 2,500 |

| 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 JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 2,500 | |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 2,500 | |
| 10Y ST On | 17/12/2025 | Interest Rate Swap | 95.09000 | 95.09000 | 95.57000 | 95.57000 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 16/03/2026 | Interest Rate Swap | 92.12000 | 92.12000 | 92.62000 | 92.62000 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 15/06/2026 | Interest Rate Swap | 90.88000 | 90.88000 | 91.41000 | 91.41000 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 21/09/2026 | Interest Rate Swap | 93.06000 | 93.06000 | 93.60000 | 93.60000 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 21/12/2026 | Interest Rate Swap | 96.85000 | 96.85000 | 97.38000 | 97.38000 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 15/03/2027 | Interest Rate Swap | 95.43000 | 95.43000 | 95.96000 | 95.96000 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 21/06/2027 | Interest Rate Swap | 97.49000 | 97.49000 | 98.01000 | 98.01000 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 20/09/2027 | Interest Rate Swap | 101.19000 | 101.19000 | 101.70000 | 101.70000 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 20/12/2027 | Interest Rate Swap | 101.54000 | 101.54000 | 102.04000 | 102.04000 | | | | 0.00 | 0 | 0 |
| 10Y ST On | 22/03/2028 | Interest Rate Swap | 96.81000 | 96.81000 | 97.32000 | 97.32000 | | | | 0.00 | 0 | 0 |
| Total 10Y STND Future | | | | | | | | | 0.00 | 0 | 0 | |
| Total For 10Y STND | | | | | | | | | 0.00 | 0 | 0 | |
| 1Y STN On | 15/03/2018 | Interest Rate Swap | 99.72000 | 99.72000 | 99.72000 | 99.72000 | | | | 0.00 | 0 | 0 |
| 1Y STN On | 21/06/2018 | Interest Rate Swap | 99.88000 | 99.88000 | 99.88000 | 99.88000 | | | | 0.00 | 0 | 0 |
| 1Y STN On | 20/09/2018 | Interest Rate Swap | 100.01000 | 100.01000 | 100.02000 | 100.02000 | | | | 0.00 | 0 | 0 |
| 1Y STN On | 20/12/2018 | Interest Rate Swap | 100.46000 | 100.46000 | 100.48000 | 100.48000 | | | | 0.00 | 0 | 0 |
| 1Y STN On | 22/03/2019 | Interest Rate Swap | 99.48000 | 99.48000 | 99.50000 | 99.50000 | | | | 0.00 | 0 | 0 |
| Total 1Y STND Future | | | | | | | | | 0.00 | 0 | 0 | |
| Total For 1Y STND | | | | | | | | | 0.00 | 0 | 0 | |
| 2Y STN On | 16/03/2018 | Interest Rate Swap | 99.01000 | 99.01000 | 99.01000 | 99.01000 | | | | 0.00 | 0 | 0 |
| 2Y STN On | 15/06/2018 | Interest Rate Swap | 98.57000 | 98.57000 | 98.57000 | 98.57000 | | | | 0.00 | 0 | 0 |
| 2Y STN On | 21/09/2018 | Interest Rate Swap | 98.49000 | 98.49000 | 98.49000 | 98.49000 | | | | 0.00 | 0 | 0 |
| 2Y STN On | 21/12/2018 | Interest Rate Swap | 98.84000 | 98.84000 | 98.86000 | 98.86000 | | | | 0.00 | 0 | 0 |
| 2Y STN On | 15/03/2019 | Interest Rate Swap | 99.23000 | 99.23000 | 99.25000 | 99.25000 | | | | 0.00 | 0 | 0 |
| 2Y STN On | 21/06/2019 | Interest Rate Swap | 99.60000 | 99.60000 | 99.64000 | 99.64000 | | | | 0.00 | 0 | 0 |
| 2Y STN On | 20/09/2019 | Interest Rate Swap | 99.99000 | 99.99000 | 100.03000 | 100.03000 | | | | 0.00 | 0 | 0 |
| 2Y STN On | 20/12/2019 | Interest Rate Swap | 100.97000 | 100.97000 | 100.97000 | 100.97000 | | | | 0.00 | 0 | 0 |
| 2Y STN On | 23/03/2020 | Interest Rate Swap | 98.73000 | 98.73000 | 98.74000 | 98.74000 | | | | 0.00 | 0 | 0 |
| Total 2Y STND Future | | | | | | | | | 0.00 | 0 | 0 | |
| Total For 2Y STND | | | | | | | | | 0.00 | 0 | 0 | |
| 5Y STN On | 17/12/2020 | Interest Rate Swap | 96.08000 | 96.08000 | 96.26000 | 96.26000 | | | | 0.00 | 0 | 0 |
| 5Y STN On | 16/03/2021 | Interest Rate Swap | 95.29000 | 95.29000 | 95.49000 | 95.49000 | | | | 0.00 | 0 | 0 |
| 5Y STN On | 15/06/2021 | Interest Rate Swap | 94.48000 | 94.48000 | 94.69000 | 94.69000 | | | | 0.00 | 0 | 0 |
| 5Y STN On | 21/09/2021 | Interest Rate Swap | 94.65000 | 94.65000 | 94.87000 | 94.87000 | | | | 0.00 | 0 | 0 |
| 5Y STN On | 21/12/2021 | Interest Rate Swap | 96.83000 | 96.83000 | 97.07000 | 97.07000 | | | | 0.00 | 0 | 51 |
| 5Y STN On | 15/03/2022 | Interest Rate Swap | 96.95000 | 96.95000 | 97.21000 | 97.21000 | | | | 0.00 | 0 | 0 |
| 5Y STN On | 21/06/2022 | Interest Rate Swap | 98.12000 | 98.12000 | 98.40000 | 98.40000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-----------------------|----------------------|------------------|
| 5Y STN On 20/09/2022 Interest Rate Swap | | | 100.30000 | 100.30000 | 100.60000 | 100.60000 | | | 0.00 | 0 | 0 |
| 5Y STN On 20/12/2022 Interest Rate Swap | | | 101.53000 | 101.53000 | 101.86000 | 101.86000 | | | 0.00 | 0 | 0 |
| 5Y STN On 22/03/2023 Interest Rate Swap | | | 96.64000 | 96.64000 | 97.00000 | 97.00000 | | | 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 : | | | | | | | | | 359,065,775.76 | 3,215 | 1,120,652 |
| AA05 On 22/03/2019 Spot Bond | | | 8.60500 | 103.34179 | 8.60500 | 103.24563 | | | 0.00 | 0 | 0 |
| Total AA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA05 | | | | | | | | | 0.00 | 0 | 0 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 99.95505 | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | 0.00 | 0 | 0 |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 9.71500 | 101.41225 | 9.71500 | 101.30659 | | 1,600,083,816,000.00 | 164,702,400 | 41,175,600 | |
| Total AA07 SPOT | | | | | | | | 1,600,083,816,000.00 | 164,702,400 | 41,175,600 | |
| Total For AA07 | | | | | | | | 1,600,083,816,000.00 | 164,702,400 | 41,175,600 | |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 102.90800 | 10.00000 | 102.80000 | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | 0.00 | 0 | 0 |
| AB011 On 21/11/2018 Spot Bond | | | | | 0.00000 | 100.99391 | | | 0.00 | 0 | 0 |
| Total AB011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB011 | | | | | | | | | 0.00 | 0 | 0 |
| AB013 On 21/11/2018 Spot Bond | | | 8.24500 | 100.98933 | 8.24500 | 100.89921 | | 226,348,336,000.00 | 27,452,800 | 1,506,863,200 | |
| Total AB013 SPOT | | | | | | | | 226,348,336,000.00 | 27,452,800 | 1,506,863,200 | |
| Total For AB013 | | | | | | | | 226,348,336,000.00 | 27,452,800 | 1,506,863,200 | |
| AB014L On 19/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 101.28248 | 10.84000 | 101.16441 | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB017L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB017U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB017U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2020 Spot Bond | | | 11.37000 | 103.72096 | 11.37000 | 103.59430 | | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2022 Spot Bond | | | 11.81000 | 103.90989 | 11.81000 | 103.77822 | | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | | 0.00 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 19.99100 | 100.00000 | 18.91728 | | | | 0.00 | 0 | 0 |
| Total AB024U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | | 0.00 | 0 | 0 |
| AB025L On 20/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB025U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB025U | | | | | | | | | | 0.00 | 0 | 0 |
| AB026L On 20/08/2021 Spot Bond | | | 100.00000 | 20.44452 | 100.00000 | 20.26510 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | 0 |
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | 0 |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 AB030U | | | | | | | | | 0.00 | 0 | 0 |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB031U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB031U | | | | | | | | | 0.00 | 0 | 0 |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | | 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 | | | 4.46000 | 4.46000 | 4.46000 | 266.36567 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | 0.00 | 0 | 0 |
| ABFN07 On 17/03/2018 Spot Bond | | | | | 0.00000 | 100.36122 | | | 0.00 | 0 | 0 |
| Total ABFN07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN07 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.67196 | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.38374 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.20706 | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 09/04/2019 Spot Bond | | | | | 0.00000 | 99.91816 | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN13 On 14/05/2020 Spot Bond | | | | | 0.00000 | 101.97237 | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 101.07572 | | | 0.00 | 0 | 0 |
| Total ABFN14 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 ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | | 0.00000 | 101.38813 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.88453 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.16985 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.04550 | | | | 0.00 | 0 | 0 |
| Total ABFN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2020 Spot Bond | | | | | 0.00000 | 100.89180 | | | | 0.00 | 0 | 0 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.91614 | | | | 0.00 | 0 | 0 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 100.71764 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 100.93198 | | | | 0.00 | 0 | 0 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2020 Spot Bond | | | | | 0.00000 | 101.87794 | | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.73844 | | | | 0.00 | 0 | 0 |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2029 Spot Bond | | | | | 0.00000 | 101.81798 | | | | 0.00 | 0 | 0 |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK1 On 07/11/2018 Spot Bond | | | 9.29500 | 103.50485 | 9.29500 | 103.40100 | | | | 0.00 | 0 | 0 |
| Total ABK1 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 ABK1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 100.01682 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK11 On 20/05/2019 Spot Bond | | | | | 0.00000 | 101.50981 | | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 94.59240 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK2 On 24/05/2018 Spot Bond | | | 8.99500 | 101.20829 | 8.99500 | 101.11199 | | | | 0.00 | 0 | 0 |
| Total ABK2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK3 On 07/11/2018 Spot Bond | | | | | 0.00000 | 102.26931 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABK3/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK3/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK4 On 24/05/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.17339 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABK4/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK4/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK5 On 31/10/2018 Spot Bond | | | | 100.00000 | 0.00000 | 101.72998 | | | | 0.00 | 0 | 0 |
| Total ABK5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK5 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK5/J On 31/10/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABK5/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK5/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 100.63428 | | | | 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 | | | | | 0.00000 | 99.24686 | | | | 0.00 | 0 | 0 |
| Total ABK7 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 ABK7 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 94.65982 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | | 0.00000 | 98.93242 | | | | 0.00 | 0 | 0 |
| Total ABK9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI01 On 07/11/2018 Spot Bond | | | 4.61000 | 152.20428 | 4.61000 | 152.04256 | | | | 0.00 | 0 | 0 |
| Total ABKI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI01 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 5.98000 | 5.98000 | 5.98000 | 133.78789 | | | | 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 | 19.61655 | 100.00000 | 19.33046 | | | | 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 | | | 7.72000 | 95.39123 | 7.72000 | 111.71616 | | | | 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 | 9.25476 | 100.00000 | 9.04527 | | | | 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 | | | 8.58000 | 97.86435 | 8.58000 | 111.18571 | | | | 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 | 8.85326 | 100.00000 | 8.76938 | | | | 0.00 | 0 | 0 |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 86.24083 | | | | 0.00 | 0 | 0 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 3.75000 | 187.21560 | 3.75000 | 187.03451 | | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN33 On 29/01/2018 Spot Bond | | | 6.16625 | 6.16625 | 6.16625 | 99.47821 | | | | 0.00 | 0 | 0 |
| Total ABN33 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 ABN33 | | | | | | | | | 0.00 | 0 | 0 |
| ABN34 On 29/01/2018 Spot Bond | | | 6.16625 | 6.16625 | 6.16625 | 99.47821 | | | 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 | | | 3.53000 | 3.53000 | 3.53000 | 122.02012 | | | 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 | | | 3.36000 | 3.36000 | 3.36000 | 172.77147 | | | 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 | | | 3.33000 | 3.33000 | 3.33000 | 216.96650 | | | 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 | | | 9.61500 | 9.61500 | 9.61500 | 95.08996 | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | 0.00 | 0 | 0 |
| ABN72 On 17/03/2018 Spot Bond | | | | | 0.00000 | 100.41458 | | | 0.00 | 0 | 0 |
| Total ABN72 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN72 | | | | | | | | | 0.00 | 0 | 0 |
| ABN74 On 09/05/2018 Spot Bond | | | | | 0.00000 | 137.11000 | | | 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 | | | 10.10500 | 10.10500 | 10.10500 | 102.52114 | | | 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 | | | 8.84000 | 8.84000 | 8.84000 | 95.85237 | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | 0.00 | 0 | 0 |
| ABN85 On 05/07/2018 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN85 | | | | | | | | | 0.00 | 0 | 0 |
| ABN86 On 01/08/2018 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABN86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN86 | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 10.65000 | 10.65000 | 10.65000 | 99.37148 | | | 0.00 | 0 | 0 |
| Total ABN87 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 ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | | 0.00000 | 100.44039 | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | | 0.00000 | 101.46613 | | | 0.00 | 150,000,000 | 50,000,000 |
| Total ABN92 SPOT | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total For ABN92 | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| ABS10 On 17/03/2018 Spot Bond | | | 6.47000 | 103.58130 | 6.47000 | 103.50885 | | | 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 | | | 8.96500 | 103.46832 | 8.96500 | 103.36865 | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 8.96500 | 101.84973 | 8.96500 | 101.75108 | | 1,132,078,684,000.00 | | 126,277,600 | 31,569,400 |
| Total ABS12 SPOT | | | | | | | | 1,132,078,684,000.00 | | 126,277,600 | 31,569,400 |
| Total For ABS12 | | | | | | | | 1,132,078,684,000.00 | | 126,277,600 | 31,569,400 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 101.35789 | 9.20000 | 101.25720 | | | 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 | | | 9.54500 | 101.74278 | 9.54500 | 101.63800 | | 3,387,027,978,000.00 | | 354,848,400 | 88,712,100 |
| Total ABS13 SPOT | | | | | | | | 3,387,027,978,000.00 | | 354,848,400 | 88,712,100 |
| Total For ABS13 | | | | | | | | 3,387,027,978,000.00 | | 354,848,400 | 88,712,100 |
| ABS14 On 11/11/2020 Spot Bond | | | 8.80500 | 102.54200 | 8.80500 | 102.44441 | | | 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 | | | 9.29500 | 103.18398 | 9.29500 | 103.08044 | | | 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 | | | 9.55000 | 106.06505 | 9.55000 | 105.95577 | | | 0.00 | 0 | 0 |
| Total ABS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS16 | | | | | | | | | 0.00 | 0 | 0 |
| ABS17 On 11/11/2027 Spot Bond | | | 9.98500 | 105.51941 | 9.98500 | 105.40587 | | | 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 | | | 9.46500 | 104.26516 | 9.46500 | 104.15867 | | | 0.00 | 0 | 0 |
| Total ABS18 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 ABS18 | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 8.38500 | 100.31217 | 8.38500 | 100.22167 | | | 16,460,673,996,000.00 | 1,963,109,600 | 490,777,400 |
| Total ABS6 SPOT | | | | | | | | | 16,460,673,996,000.00 | 1,963,109,600 | 490,777,400 |
| Total For ABS6 | | | | | | | | | 16,460,673,996,000.00 | 1,963,109,600 | 490,777,400 |
| ABS7 On 11/09/2026 Spot Bond | | | 10.00000 | 95.86220 | 10.00000 | 95.75890 | | | 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 | 11.41439 | 100.00000 | 11.31258 | | | 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 | | | 3.59000 | 3.59000 | 3.59000 | 278.36395 | | | 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 | | | 2.96000 | 145.78619 | 2.96000 | 148.58394 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | 0.00 | 0 | 0 |
| ACL02L On 20/03/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL02U | | | | | | | | | 0.00 | 0 | 0 |
| ACL047 On 22/10/2018 Spot Bond | | | | | 0.00000 | 93.59386 | | | 0.00 | 0 | 0 |
| Total ACL047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL047 | | | | | | | | | 0.00 | 0 | 0 |
| ACL089 On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ACL095 On 20/12/2018 Spot Bond | | | | | 0.00000 | 100.22876 | | | 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 | | | | | 0.00000 | 100.23449 | | | 0.00 | 0 | 0 |
| Total ACL096 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 ACL096 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.23681 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL098 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.23201 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 8.98500 | 8.98500 | 8.98500 | 102.06575 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | | 0.00000 | 204.24950 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | | 0.00000 | 204.29056 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL129 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.22620 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL145 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.22695 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL161 On 20/03/2022 Spot Bond | | | 10.23000 | 10.23000 | 10.23000 | 102.79440 | | | | 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 | | | 9.27500 | 9.27500 | 9.27500 | 100.94577 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.22640 | | | | 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 | | | | | 0.00000 | 100.21430 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.10441 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.22500 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.22779 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.23092 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.23174 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.23174 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.23586 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.23586 | | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20 On 30/01/2023 Spot Bond | | | | | 0.00000 | 142.36766 | | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20 On 14/02/2023 Spot Bond | | | | | 0.00000 | 143.31428 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20 On 20/03/2018 Spot Bond | | | | | 0.00000 | 100.20782 | | | | 0.00 | 0 | 0 |
| Total ACL208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL208 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL21 On 20/05/2018 Spot Bond | | | | | 0.00000 | 100.86398 | | | | 0.00 | 0 | 0 |
| Total ACL210 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 ACL210 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL210 On 20/09/2018 Spot Bond | | | | | 0.00000 | 100.21231 | | | | 0.00 | 0 | 0 |
| Total ACL212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL212 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL212 On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.07538 | | | | 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 | | | | | 0.00000 | 93.65330 | | | | 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 | | | | | 0.00000 | 100.20965 | | | | 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 | | | | | 0.00000 | 100.20943 | | | | 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 | | | | | 0.00000 | 100.22406 | | | | 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 | | | | | 0.00000 | 101.15958 | | | | 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 | | | | | 0.00000 | 101.60184 | | | | 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 | | | | | 0.00000 | 100.22307 | | | | 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 | | | | | 0.00000 | 100.21946 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| ADCB0 On 08/03/2018 Spot Bond | | | 100.00000 | 86.96295 | 100.00000 | 86.16145 | | | | 0.00 | 0 | 0 |
| Total ADCB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ADCB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A On 18/10/2018 Spot Bond | | | | | 0.00000 | 101.72627 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AHF2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B: On 18/10/2018 Spot Bond | | | | | 0.00000 | 101.78517 | | | | 0.00 | 0 | 0 |
| Total AHF2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/10/2018 Spot Bond | | | | | 0.00000 | 101.98145 | | | | 0.00 | 0 | 0 |
| Total AHF2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.19389 | | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.68702 | | | | 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 | | | | | 0.00000 | 102.17772 | | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.07963 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.88325 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.58943 | | | | 0.00 | 0 | 0 |
| Total AHF3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1A: On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHY2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHY2U | | | | | | | | | | 0.00 | 0 | 0 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|------------------|---------------|
| Total AIG2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIG2U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 8.27000 | 102.90968 | 8.27000 | 102.81757 | | | | 0.00 | 0 | 0 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 10.07500 | 108.51204 | 10.07500 | 108.39489 | | | 130,753,350,000.00 | 12,978,000 | 3,244,500 | |
| Total AIR02 SPOT | | | | | | | | | 130,753,350,000.00 | 12,978,000 | 3,244,500 | |
| Total For AIR02 | | | | | | | | | 130,753,350,000.00 | 12,978,000 | 3,244,500 | |
| AIR04 On 29/05/2024 Spot Bond | | | 9.58000 | 99.29918 | 9.58000 | 99.19656 | | | 0.00 | 0 | 0 | |
| Total AIR04 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIR04 | | | | | | | | | 0.00 | 0 | 0 | |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total AIR04U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIR04U | | | | | | | | | 0.00 | 0 | 0 | |
| AIR05 On 29/05/2030 Spot Bond | | | 10.73000 | 95.97633 | 10.73000 | 95.86554 | | | 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 | | | 3.67000 | 174.51617 | 3.67000 | 174.34886 | | | 0.00 | 0 | 0 | |
| Total AIRL01 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For AIRL01 | | | | | | | | | 0.00 | 0 | 0 | |
| APF02 On 26/09/2019 Spot Bond | | | | | 0.00000 | 100.52674 | | | 0.00 | 0 | 0 | |
| Total APF02 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF02 | | | | | | | | | 0.00 | 0 | 0 | |
| APF03 On 07/08/2018 Spot Bond | | | | | 0.00000 | 101.34338 | | | 0.00 | 0 | 0 | |
| Total APF03 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF03 | | | | | | | | | 0.00 | 0 | 0 | |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 101.71423 | | | 0.00 | 0 | 0 | |
| Total APF04 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF04 | | | | | | | | | 0.00 | 0 | 0 | |
| APF05 On 24/08/2020 Spot Bond | | | | | 0.00000 | 100.86243 | | | 0.00 | 0 | 0 | |
| Total APF05 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF05 | | | | | | | | | 0.00 | 0 | 0 | |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.88604 | | | 0.00 | 0 | 0 | |
| Total APF06 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF06 | | | | | | | | | 0.00 | 0 | 0 | |
| AS116L On 18/01/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AS116U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS116U | | | | | | | | | | 0.00 | 0 | 0 |
| AS120L On 01/02/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS120U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS120U | | | | | | | | | | 0.00 | 0 | 0 |
| AS126L On 19/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS126U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS126U | | | | | | | | | | 0.00 | 0 | 0 |
| AS127L On 19/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS127U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS127U | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS180L On 09/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS180U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS180U | | | | | | | | | | 0.00 | 0 | 0 |
| AS221L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS221U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS221U | | | | | | | | | | 0.00 | 0 | 0 |
| AS224L On 24/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS224U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS224U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01 On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.21436 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01 On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 3.58000 | 235.53542 | 3.58000 | 235.31191 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 20/06/2019 Spot Bond | | | | | 0.00000 | 99.34184 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 20/06/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 10/11/2019 Spot Bond | | | | | 0.00000 | 101.18816 | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total For ASN036 | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| ASN03: On 07/12/2033 Spot Bond | | | 3.59500 | 210.28986 | 3.59500 | 210.08998 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04: On 12/03/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN048 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 19/03/2018 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN051 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 16/04/2018 Spot Bond | | | | | 0.00000 | 101.75966 | | | | 0.00 | 0 | 0 |
| Total ASN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN057 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | | 0.00000 | 101.69592 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | | 0.00000 | 101.51604 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.49113 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 14/05/2018 Spot Bond | | | | | 0.00000 | 99.80095 | | | | 0.00 | 0 | 0 |
| Total ASN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN062 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 01/06/2018 Spot Bond | | | | | 0.00000 | 101.02819 | | | | 0.00 | 0 | 0 |
| Total ASN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN066 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 15/06/2018 Spot Bond | | | | | 0.00000 | 100.31934 | | | | 0.00 | 0 | 0 |
| Total ASN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN068 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.26266 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 02/07/2018 Spot Bond | | | | | 0.00000 | 97.42486 | | | | 0.00 | 0 | 0 |
| Total ASN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN073 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 23/07/2018 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total ASN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN077 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.25272 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.21649 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.69375 | | | | 0.00 | 220,000,000 | 55,000,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 220,000,000 | 55,000,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 220,000,000 | 55,000,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | | 0.00000 | 100.69402 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 25/09/2018 Spot Bond | | | | | 0.00000 | 100.04428 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total ASN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN086 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN087 On 01/10/2020 Spot Bond | | | | | 0.00000 | 124.22296 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN090 On 08/10/2018 Spot Bond | | | | | 0.00000 | 99.77460 | | | | 0.00 | 0 | 0 |
| Total ASN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN090 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN092 On 21/10/2020 Spot Bond | | | | | 0.00000 | 101.65947 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN096 On 10/11/2020 Spot Bond | | | | | 0.00000 | 101.21438 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN099 On 20/12/2020 Spot Bond | | | | | 0.00000 | 76.79961 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | | 0.00000 | 100.63590 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN113 On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.55087 | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total For ASN113 | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| ASN115 On 10/12/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN119 On 27/01/2018 Spot Bond | | | | | 0.00000 | 101.48898 | | | | 0.00 | 0 | 0 |
| Total ASN119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN119 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.28369 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.21861 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN125 On 24/02/2019 Spot Bond | | | | | 0.00000 | 100.87270 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN128 On 24/02/2019 Spot Bond | | | | | 0.00000 | 100.87107 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN129 On 24/02/2019 Spot Bond | | | | | 0.00000 | 100.85853 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN130 On 03/03/2019 Spot Bond | | | | | 0.00000 | 100.62685 | | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN131 On 03/03/2019 Spot Bond | | | | | 0.00000 | 100.62180 | | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN132 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.28130 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN135 On 31/12/2018 Spot Bond | | | | | 0.00000 | 90.36000 | | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN136 On 31/01/2022 Spot Bond | | | 3.69000 | 144.67137 | 3.69000 | 144.53300 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN137 On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN140 On 31/12/2018 Spot Bond | | | | | 0.00000 | 90.36000 | | | | 0.00 | 0 | 0 |
| Total ASN141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN141 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN141 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.22436 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN143 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN144 On 20/06/2021 Spot Bond | | | | | 0.00000 | 58.51370 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN145 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.31902 | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total For ASN146 | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| ASN146 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.31902 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN147 On 31/01/2022 Spot Bond | | | 3.73500 | 144.42639 | 3.73500 | 144.28755 | | | | 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 | | | | | 0.00000 | 111.86106 | | | | 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 | | | | | 0.00000 | 100.64943 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN152 On 31/03/2028 Spot Bond | | | 4.26000 | 159.84518 | 4.26000 | 159.68180 | | | | 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 | | | | | 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 | | | | | 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 | | | | | 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 | | | | | 0.00000 | 101.29463 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16 On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.97023 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16 On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16 On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.23580 | | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17 On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17 On 02/12/2019 Spot Bond | | | | | 0.00000 | 100.60900 | | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17 On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17 On 30/07/2018 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN178 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17 On 25/02/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN179 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.24843 | | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18 On 25/04/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN185 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.40694 | | | | 0.00 | 0 | 0 |
| Total ASN190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 15/06/2018 Spot Bond | | | | | 0.00000 | 98.60099 | | | | 0.00 | 0 | 0 |
| Total ASN191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN191 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN192 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 12/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN193 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 30/06/2022 Spot Bond | | | | | 0.00000 | 99.90393 | | | | 0.00 | 0 | 0 |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 31/01/2038 Spot Bond | | | 3.78000 | 106.38449 | 3.78000 | 106.28171 | | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.21179 | | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 09/04/2018 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN197 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 04/05/2018 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN198 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19(On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN199 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20(On 25/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN200 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20(On 21/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN201 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN201 On 18/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN202 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN202 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.21377 | | | | 0.00 | 0 | 0 |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN203 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.22747 | | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN204 On 25/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN207 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN207 On 24/08/2021 Spot Bond | | | | | 0.00000 | 101.00970 | | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN208 On 24/08/2025 Spot Bond | | | | | 0.00000 | 101.09882 | | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN209 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.74120 | | | | 0.00 | 0 | 0 |
| Total ASN210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN210 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN210 On 05/03/2018 Spot Bond | | | | | 0.00000 | 100.54248 | | | | 0.00 | 0 | 0 |
| Total ASN211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN211 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN211 On 02/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN212 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN212 On 01/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN213 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN213 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.75336 | | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN214 On 14/09/2018 Spot Bond | | | | | 0.00000 | 100.34149 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN215 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN215 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN216 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN216 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN216 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN217 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN217 On 19/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN218 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN218 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN219 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN219 On 22/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN220 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN220 On 13/07/2018 Spot Bond | | | | | 0.00000 | 101.68589 | | | | 0.00 | 0 | 0 |
| Total ASN222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN222 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN222 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN223 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN223 On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN225 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN225 On 02/05/2018 Spot Bond | | | | | 0.00000 | 101.23705 | | | | 0.00 | 0 | 0 |
| Total ASN227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN227 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN227 On 01/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN228 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN228 On 10/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN229 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN229 On 10/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------|-------------|------------------|---------------|
| Total ASN230 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN230 | | | | | | | | | 0.00 | 0 | 0 |
| ASN23 On 17/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN231 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN231 | | | | | | | | | 0.00 | 0 | 0 |
| ASN23 On 28/05/2019 Spot Bond | | | 8.56000 | 8.56000 | 8.56000 | 100.73922 | | | 0.00 | 0 | 0 |
| Total ASN232 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN232 | | | | | | | | | 0.00 | 0 | 0 |
| ASN23 On 29/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN234 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN234 | | | | | | | | | 0.00 | 0 | 0 |
| ASN23 On 12/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN235 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN235 | | | | | | | | | 0.00 | 0 | 0 |
| ASN23 On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN236 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN236 | | | | | | | | | 0.00 | 0 | 0 |
| ASN23 On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN237 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN237 | | | | | | | | | 0.00 | 0 | 0 |
| ASN23 On 18/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN239 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN239 | | | | | | | | | 0.00 | 0 | 0 |
| ASN50 On 16/03/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN50U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN50U | | | | | | | | | 0.00 | 0 | 0 |
| ASN75 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | 0.00 | 0 | 0 |
| ASN89 On 02/10/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN89U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN89U | | | | | | | | | 0.00 | 0 | 0 |
| BAR00 On 12/06/2018 Spot Bond | | | | | 0.00000 | 100.38320 | | | 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 | | | 8.64500 | 103.29380 | 8.64500 | 103.19778 | | 664,523,860,000.00 | 76,868,000 | 19,217,000 | |

| 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 BAW11 SPOT | | | | | | | | | 664,523,860,000.00 | 76,868,000 | 19,217,000 |
| Total For BAW11 | | | | | | | | | 664,523,860,000.00 | 76,868,000 | 19,217,000 |
| BAW17 On 05/12/2018 Spot Bond | | | | | 0.00000 | 100.57728 | | | 0.00 | 0 | 0 |
| Total BAW17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | 0.00 | 0 | 0 |
| BAW17 On 05/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW17/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.47970 | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 9.41500 | 101.08430 | 9.41500 | 100.98216 | | | 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 | | | 9.51500 | 101.79017 | 9.51500 | 101.68566 | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | 0.00 | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 102.52441 | 9.30000 | 102.42147 | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 100.55085 | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.77473 | | | 0.00 | 0 | 0 |
| Total BAW24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW24 | | | | | | | | | 0.00 | 0 | 0 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.23820 | | | 0.00 | 0 | 0 |
| Total BAW25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW25 | | | | | | | | | 0.00 | 0 | 0 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 100.57953 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA31 On 31/12/2018 Spot Bond | | | | | 0.00000 | 99.88224 | | | | 0.00 | 0 | 0 |
| Total BAYA31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA34 On 31/03/2018 Spot Bond | | | | | 0.00000 | 99.88234 | | | | 0.00 | 0 | 0 |
| Total BAYA34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA34 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA35 On 31/03/2018 Spot Bond | | | | | 0.00000 | 100.18655 | | | | 0.00 | 0 | 0 |
| Total BAYA35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA35 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA36 On 31/03/2018 Spot Bond | | | | | 0.00000 | 99.60623 | | | | 0.00 | 0 | 0 |
| Total BAYA36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA36 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA39 On 30/09/2018 Spot Bond | | | | | 0.00000 | 100.56483 | | | | 0.00 | 0 | 0 |
| Total BAYA39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA39 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA41 On 30/09/2018 Spot Bond | | | | | 0.00000 | 100.04504 | | | | 0.00 | 0 | 0 |
| Total BAYA41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA42 On 30/09/2018 Spot Bond | | | | | 0.00000 | 99.88271 | | | | 0.00 | 0 | 0 |
| Total BAYA42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA42 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | | 0.00000 | 99.88282 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA51 On 31/03/2019 Spot Bond | | | | | 0.00000 | 102.90952 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA52 On 31/03/2019 Spot Bond | | | | | 0.00000 | 101.08773 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA54 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.05063 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 99.86971 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.40838 | | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2022 Spot Bond | | | 13.13500 | 100.12012 | 13.13500 | 99.98063 | | | | 0.00 | 0 | 0 |
| Total BAYA59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA59 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA59 On 30/06/2020 Spot Bond | | | 12.46500 | 12.46500 | 12.46500 | 99.79835 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA60 On 30/06/2020 Spot Bond | | | | | 0.00000 | 99.87395 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.84936 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA62 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.83853 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA63 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.85657 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA64 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.82047 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 99.84901 | | | | 0.00 | 0 | 0 |
| Total BAYB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB05 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB05 On 31/12/2019 Spot Bond | | | | | 0.00000 | 99.84881 | | | | 0.00 | 0 | 0 |
| Total BAYB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB06 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB06 On 31/03/2020 Spot Bond | | | | | 0.00000 | 99.84891 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 30/09/2020 Spot Bond | | | | | 0.00000 | 104.40941 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB1 On 30/06/2020 Spot Bond | | | | | 0.00000 | 99.84383 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC122 On 24/05/2018 Spot Bond | | | | | 0.00000 | 100.76952 | | | | 0.00 | 0 | 0 |
| Total BC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC122 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ10 On 12/07/2019 Spot Bond | | | | | 0.00000 | 101.82638 | | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ12 On 23/03/2018 Spot Bond | | | 8.05000 | 101.09955 | 8.05000 | 102.42743 | | | | 0.00 | 0 | 0 |
| Total BCJ12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ12 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ13 On 20/04/2018 Spot Bond | | | | | 0.00000 | 101.58628 | | | | 0.00 | 0 | 0 |
| Total BCJ13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ13 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ14 On 09/05/2019 Spot Bond | | | | | 0.00000 | 101.11868 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BCJ14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ14 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 101.14567 | | | | 0.00 | 0 | 0 |
| Total BCJ15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ15 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 100.48571 | | | | 0.00 | 0 | 0 |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| BD020€ On 28/04/2028 Spot Bond | | | 8.72000 | 8.72000 | 8.72000 | 185.88314 | | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | | 0.00 | 0 | 0 |
| BD020€ On 02/03/2028 Spot Bond | | | 8.72000 | 8.72000 | 8.72000 | 186.42795 | | | | 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 | | | 9.10500 | 9.10500 | 9.10500 | 95.08931 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD302L On 18/04/2028 Spot Bond | | | 100.00000 | 9.63991 | 100.00000 | 10.74082 | | | | 0.00 | 0 | 0 |
| Total BD302U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD302U | | | | | | | | | | 0.00 | 0 | 0 |
| BEER0 On 28/03/2018 Spot Bond | | | 7.89500 | 101.69281 | 7.89500 | 101.60649 | | | | 0.00 | 0 | 0 |
| Total BEER02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BEER02 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7 On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A8 On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1A8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A8U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1B2 On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1B2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1B2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1C2 On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1C2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1C2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1D2 On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total BG1D2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1D2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1E2I On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1E2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1E2U | | | | | | | | | | 0.00 | 0 | 0 |
| BG1F2I On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1F2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1F2U | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 102.64944 | | | | 0.00 | 0 | 0 |
| Total BGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL02 On 19/11/2019 Spot Bond | | | 9.68500 | 103.22627 | 9.68500 | 103.11845 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2020 Spot Bond | | | | | 0.00000 | 103.36152 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For BGL03 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| BGL04 On 05/02/2020 Spot Bond | | | 10.13500 | 103.92094 | 10.13500 | 103.80932 | | | | 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 | | | 11.06500 | 104.41034 | 11.06500 | 104.28616 | | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 102.95247 | | | | 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 | | | 11.00500 | 106.78984 | 11.00500 | 106.66350 | | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 100.73406 | | | | 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 | | | 11.06500 | 103.72648 | 11.06500 | 103.60312 | | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 101.57495 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 11.44500 | 104.62578 | 11.44500 | 104.49719 | | | | 0.00 | 0 | 0 |
| Total BGL11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL11 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL12 On 20/08/2021 Spot Bond | | | | | 0.00000 | 105.12168 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For BGL12 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 10.46500 | 108.05037 | 10.46500 | 107.93064 | | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 105.17021 | | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.45604 | | | | 0.00 | 0 | 0 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.96501 | | | | 0.00 | 0 | 0 |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 101.33982 | | | | 0.00 | 0 | 0 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 99.99964 | | | | 0.00 | 0 | 0 |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 99.99954 | | | | 0.00 | 0 | 0 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | 0 |
| BGR04 On 28/02/2018 Spot Bond | | | | | 0.00000 | 107.28767 | | | | 0.00 | 0 | 0 |
| Total BGR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGR04 | | | | | | | | | | 0.00 | 0 | 0 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 101.81960 | | | | 0.00 | 0 | 0 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 0 |
| BID05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 99.49555 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 8.40500 | 100.69030 | 8.40500 | 100.59937 | | | | 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 | | | | | 0.00000 | 99.91080 | | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 99.90868 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2018 Spot Bond | | | | | 0.00000 | 100.01825 | | | | 0.00 | 0 | 0 |
| Total BPPF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF01 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.03148 | | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 17/09/2018 Spot Bond | | | | | 0.00000 | 100.30646 | | | | 0.00 | 0 | 0 |
| Total BPPF03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF03 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.32743 | | | | 0.00 | 0 | 0 |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 24/10/2018 Spot Bond | | | | | 0.00000 | 101.43123 | | | | 0.00 | 0 | 0 |
| Total BPPF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF05 | | | | | | | | | | 0.00 | 0 | 0 |
| BS2A1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A1U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2A2 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2B1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2B1U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2C1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BS2C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2C1U | | | | | | | | | | 0.00 | 0 | 0 |
| BTC19(On 09/01/2018 Spot Bond | | | | | 0.00000 | 99.77924 | | | | 0.00 | 0 | 0 |
| Total BTC190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC190 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC19(On 12/01/2018 Spot Bond | | | | | 0.00000 | 99.71907 | | | | 0.00 | 0 | 0 |
| Total BTC191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC191 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC19(On 17/01/2018 Spot Bond | | | | | 0.00000 | 99.64370 | | | | 0.00 | 0 | 0 |
| Total BTC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC192 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC19(On 22/01/2018 Spot Bond | | | | | 0.00000 | 99.51816 | | | | 0.00 | 0 | 0 |
| Total BTC193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC193 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC19(On 07/02/2018 Spot Bond | | | | | 0.00000 | 99.19162 | | | | 0.00 | 0 | 0 |
| Total BTC194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC194 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC19(On 15/02/2018 Spot Bond | | | | | 0.00000 | 98.94204 | | | | 0.00 | 0 | 0 |
| Total BTC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC195 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC19(On 05/03/2018 Spot Bond | | | | | 0.00000 | 98.65170 | | | | 0.00 | 0 | 0 |
| Total BTC196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC196 | | | | | | | | | | 0.00 | 0 | 0 |
| BTC19(On 14/03/2018 Spot Bond | | | | | 0.00000 | 98.46829 | | | | 0.00 | 0 | 0 |
| Total BTC197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BTC197 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ18 On 27/03/2018 Spot Bond | | | | | 0.00000 | 100.04577 | | | | 0.00 | 0 | 0 |
| Total BWZ18B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ18B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.04728 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1(On 19/11/2018 Spot Bond | | | | | 0.00000 | 100.94915 | | | | 0.00 | 0 | 0 |
| Total BWZJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1(On 10/11/2019 Spot Bond | | | | | 0.00000 | 101.22102 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|-------------|------------------|---------------|
| Total BWZJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 101.25420 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | | 0.00 | 0 | 0 |
| BYA49L On 30/06/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYA49U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA49U | | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL12 On 06/09/2018 Spot Bond | | | 14.84500 | 101.45902 | 14.84500 | 101.29860 | | | | 0.00 | 0 | 0 |
| Total CBL12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL12 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | | 0.00000 | 103.52555 | | | | 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 | | | 12.64500 | 103.73365 | 12.64500 | 103.59549 | | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | | 0.00000 | 102.24654 | | | | 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 | | | 12.14500 | 102.36214 | 12.14500 | 102.23104 | | | 1,214,500,000,000.00 | 100,000,000 | 50,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| Total CBL18 SPOT | | | | | | | | | 1,214,500,000,000.00 | 100,000,000 | 50,000,000 |
| Total For CBL18 | | | | | | | | | 1,214,500,000,000.00 | 100,000,000 | 50,000,000 |
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 101.33128 | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 9.76500 | 98.72369 | 9.76500 | 98.61974 | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | 0.00 | 0 | 0 |
| CBL23 On 18/05/2018 Spot Bond | | | | | 0.00000 | 101.53295 | | | 0.00 | 0 | 0 |
| Total CBL23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL23 | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 02/11/2020 Spot Bond | | | | | 0.00000 | 101.50893 | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | | 0.00000 | 101.32611 | | | 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 | | | 10.06500 | 104.62513 | 10.06500 | 104.51166 | | | 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 | | | | | 0.00000 | 101.14077 | | | 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 | | | 10.52500 | 108.68326 | 10.52500 | 108.56082 | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 9.95000 | 108.43772 | 9.95000 | 108.32207 | | | 0.00 | 0 | 400,000,000 |
| Total CCT02 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For CCT02 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.30000 | 107.62435 | 10.30000 | 107.50498 | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | 0 |
| CCT04 On 17/07/2027 Spot Bond | | | 10.03000 | 105.50822 | 10.03000 | 105.39604 | | | 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 | | | | | 0.00000 | 101.82541 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 103.50890 | 10.00000 | 103.40080 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR18 On 04/05/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR18U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR19 On 04/06/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR20U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | | 0.00000 | 102.46482 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | | 0.00000 | 101.54208 | | | | 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 | | | | | 0.00000 | 102.97183 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | | 0.00000 | 100.05727 | | | | 0.00 | 0 | 0 |
| Total CGR25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR25 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | | 0.00000 | 100.97791 | | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR28 On 08/02/2018 Spot Bond | | | | | 0.00000 | 101.22426 | | | | 0.00 | 0 | 0 |
| Total CGR28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR28 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 101.59009 | | | | 0.00 | 0 | 0 |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR31 On 27/06/2018 Spot Bond | | | | | 0.00000 | 100.04488 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR31 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR32 On 21/07/2020 Spot Bond | | | | | 0.00000 | 102.00622 | | | | 0.00 | 0 | 0 |
| Total CGR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR32 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 100.07409 | | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR34 On 21/09/2018 Spot Bond | | | 8.38800 | 8.38800 | 8.38800 | 102.27259 | | | | 0.00 | 0 | 0 |
| Total CGR34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR34 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR35 On 28/02/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR35U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR35U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR36 On 02/10/2018 Spot Bond | | | | | 0.00000 | 99.90960 | | | | 0.00 | 0 | 0 |
| Total CGR36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR36 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG04 On 30/06/2018 Spot Bond | | | | | 0.00000 | 95.60085 | | | | 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 | | | | | 0.00000 | 100.85808 | | | | 0.00 | 0 | 0 |
| Total CIG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG05 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG06 On 28/08/2018 Spot Bond | | | | | 0.00000 | 100.86260 | | | | 0.00 | 0 | 0 |
| Total CIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG07 On 28/08/2020 Spot Bond | | | | | 0.00000 | 102.31017 | | | | 0.00 | 0 | 0 |
| Total CIG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG07 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG09L On 07/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 0.00 | 0 | 0 |
| CIG10 On 29/07/2019 Spot Bond | | | | | 0.00000 | 101.65473 | | | | 0.00 | 0 | 0 |
| Total CIG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG10 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG11 On 29/07/2020 Spot Bond | | | | | 0.00000 | 96.84191 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CIG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG11 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG12 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.76867 | | | | 0.00 | 0 | 0 |
| Total CIG12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 100.02725 | 10.11000 | 99.91963 | | | | 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 | 142.32241 | 3.14000 | 142.12353 | | | | 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 | | | 3.66000 | 3.66000 | 3.66000 | 138.92594 | | | | 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 | 103.50900 | 10.00000 | 103.40100 | | | | 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 | 103.50900 | 10.00000 | 103.40100 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2019 Spot Bond | | | 13.50000 | 99.02946 | 13.50000 | 98.88894 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2018 Spot Bond | | | 9.35000 | 103.27289 | 9.35000 | 103.16860 | | | | 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 | | | 9.07500 | 103.24073 | 9.07500 | 103.13954 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.20242 | | | | 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 | | | 10.89500 | 96.25266 | 10.89500 | 96.13989 | | | | 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 | | | 11.41500 | 97.66136 | 11.41500 | 97.54163 | | | | 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 | | | | | 0.00000 | 100.24852 | | | | 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 | | | | | 0.00000 | 101.17807 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN320 On 30/04/2018 Spot Bond | | | | | 0.00000 | 100.24378 | | | | 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 | | | 14.56000 | 99.70913 | 14.56000 | 99.55741 | | | | 0.00 | 0 | 0 |
| Total CLN321 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN321 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.23052 | | | | 0.00 | 0 | 0 |
| Total CLN325 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN325 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN325 On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.23414 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN326 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN326 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.24795 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN328 On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.32087 | | | | 0.00 | 0 | 0 |
| Total CLN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN328 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN332 On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.25539 | | | | 0.00 | 0 | 0 |
| Total CLN332 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN332 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN337 On 20/09/2018 Spot Bond | | | | | 0.00000 | 143.18655 | | | | 0.00 | 0 | 0 |
| Total CLN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN337 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN340 On 20/12/2018 Spot Bond | | | | | 0.00000 | 100.80377 | | | | 0.00 | 0 | 0 |
| Total CLN340 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN340 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.26471 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN344 On 20/12/2018 Spot Bond | | | | | 0.00000 | 100.20943 | | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.38005 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN350 On 28/10/2018 Spot Bond | | | | | 0.00000 | 101.42623 | | | | 0.00 | 0 | 0 |
| Total CLN350 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN350 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN358 On 30/04/2018 Spot Bond | | | | | 0.00000 | 101.50754 | | | | 0.00 | 0 | 0 |
| Total CLN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN358 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.20418 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 20/03/2024 Spot Bond | | | 10.07500 | 105.15388 | 10.07500 | 105.03973 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.22034 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.54569 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 20/03/2024 Spot Bond | | | 12.21500 | 106.94655 | 12.21500 | 106.80653 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.60308 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | 12.24500 | 107.00507 | 12.24500 | 106.86692 | | | | 0.00 | 0 | 0 |
| Total CLN367 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN367 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN367 On 06/08/2023 Spot Bond | | | | | 0.00000 | 99.97476 | | | | 0.00 | 0 | 0 |
| Total CLN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN369 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN369 On 26/07/2022 Spot Bond | | | | | 0.00000 | 101.66290 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.26234 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/09/2023 Spot Bond | | | | | 0.00000 | 100.21729 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | | 0.00000 | 100.22139 | | | | 0.00 | 0 | 0 |
| Total CLN373 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN373 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN373 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.22156 | | | | 0.00 | 0 | 0 |
| Total CLN374 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN374 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN374 On 20/03/2021 Spot Bond | | | 9.46500 | 103.93749 | 9.46500 | 103.83134 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/06/2019 Spot Bond | | | | | 0.00000 | 96.72579 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/03/2024 Spot Bond | | | 10.98000 | 101.09607 | 10.98000 | 100.97673 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/09/2024 Spot Bond | | | 11.00000 | 103.12419 | 11.00000 | 103.00224 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.24525 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/09/2024 Spot Bond | | | 12.00500 | 103.55028 | 12.00500 | 103.41697 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.26647 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.22126 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.75843 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2019 Spot Bond | | | | | 0.00000 | 100.23477 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/12/2019 Spot Bond | | | | | 0.00000 | 105.46230 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.22259 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 02/03/2018 Spot Bond | | | | | 0.00000 | 100.76250 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.23966 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.72152 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.13911 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.13302 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.22248 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 21/02/2018 Spot Bond | | | | | 0.00000 | 101.15119 | | | | 0.00 | 0 | 0 |
| Total CLN404 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN404 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN404 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.13872 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.22368 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.07916 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.24532 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.24652 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.08896 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41: On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.95619 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41: On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.25491 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41: On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.21637 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41: On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.05444 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41: On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.26694 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 7.01000 | 7.01000 | 49.76096 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.26933 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42: On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.18243 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 110.54730 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 106.51000 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.56110 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.82372 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.33250 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.87359 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.31711 | | | | 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 | | | | | 0.00000 | 121.65169 | | | | 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 | | | | | 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 | | | | | 0.00000 | 115.25712 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | | 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 | | | | | 0.00000 | 122.49971 | | | | 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 | | | | | 0.00000 | 100.24416 | | | | 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 | | | | | 0.00000 | 100.23335 | | | | 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 | | | | | 0.00000 | 101.46622 | | | | 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 | | | | | 0.00000 | 123.42675 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.43520 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44 On 23/05/2021 Spot Bond | | | | | 0.00000 | 100.97736 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44 On 24/05/2021 Spot Bond | | | 9.71500 | 105.81630 | 9.71500 | 105.70544 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 31/01/2022 Spot Bond | | | 4.36000 | 141.07358 | 4.36000 | 140.92859 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 31/01/2025 Spot Bond | | | 6.38000 | 101.90118 | 6.38000 | 101.77469 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 31/01/2025 Spot Bond | | | 6.02000 | 104.23377 | 6.02000 | 104.10832 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.93903 | | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.27478 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 17/11/2021 Spot Bond | | | | | 0.00000 | 101.07238 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.78236 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.77427 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 15/02/2022 Spot Bond | | | | | 0.00000 | 101.23645 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 16/02/2022 Spot Bond | | | 10.63500 | 105.50375 | 10.63500 | 105.38499 | | | | 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 | | | | | 0.00000 | 100.87288 | | | | 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 | | | 9.82500 | 103.79666 | 9.82500 | 103.68672 | | | | 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 | | | | | 0.00000 | 100.36356 | | | | 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 | | | | | 0.00000 | 100.99218 | | | | 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 | | | | | 0.00000 | 100.04405 | | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN467 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.02270 | | | | 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 | | | | | 0.00000 | 100.02393 | | | | 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 | | | | | 0.00000 | 101.19224 | | | | 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 | | | | | 0.00000 | 100.98735 | | | | 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 | | | | | 0.00000 | 101.08372 | | | | 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 | | | | | 0.00000 | 84.60468 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN473 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN473 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN474 On 05/10/2022 Spot Bond | | | 15.00500 | 15.00500 | 15.00500 | 85.52882 | | | | 0.00 | 0 | 0 |
| Total CLN474 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN474 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.74860 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN476 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.24652 | | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 13.93801 | 100.00000 | 13.81368 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN478 On 05/10/2022 Spot Bond | | | 9.88000 | 102.06880 | 9.88000 | 100.29735 | | | | 0.00 | 0 | 0 |
| Total CLN478 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN478 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN479 On 05/10/2022 Spot Bond | | | | | 0.00000 | 99.82782 | | | | 0.00 | 0 | 0 |
| Total CLN479 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN479 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN480 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN481 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.74565 | | | | 0.00 | 0 | 0 |
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.01174 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN483 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.88629 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN484 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.13248 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 02/12/2021 Spot Bond | | | 9.56500 | 101.11109 | 9.56500 | 101.00733 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.95496 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN486 On 07/12/2021 Spot Bond | | | 12.50500 | 101.28878 | 12.50500 | 101.19325 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN487 On 28/07/2022 Spot Bond | | | 9.30500 | 103.34927 | 9.30500 | 103.24716 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN488 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.02244 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN489 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.02380 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 07/06/2022 Spot Bond | | | | | 0.00000 | 84.39364 | | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN491 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN491 On 30/09/2019 Spot Bond | | | | | 0.00000 | 99.89921 | | | | 0.00 | 0 | 0 |
| Total CLN492 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN492 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN492 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.24650 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN493 On 07/06/2022 Spot Bond | | | 12.06500 | 99.90433 | 12.06500 | 100.14624 | | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN494 On 29/08/2020 Spot Bond | | | | | 0.00000 | 100.72969 | | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 04/09/2024 Spot Bond | | | 10.30500 | 102.19617 | 10.30500 | 102.08277 | | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 100.66132 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 08/06/2022 Spot Bond | | | | | 0.00000 | 100.57638 | | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN498 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.98007 | | | | 0.00 | 0 | 0 |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN500 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.85742 | | | | 0.00 | 0 | 0 |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.90697 | | | | 0.00 | 0 | 0 |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.97761 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN503 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.25437 | | | | 0.00 | 0 | 0 |
| Total CLN503 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN503 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.79172 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN505 On 24/10/2020 Spot Bond | | | | | 0.00000 | 101.55646 | | | | 0.00 | 0 | 0 |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN506 On 30/04/2019 Spot Bond | | | | | 0.00000 | 101.38638 | | | | 0.00 | 0 | 0 |
| Total CLN506 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN506 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN507 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.24909 | | | | 0.00 | 0 | 0 |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN508 On 24/02/2020 Spot Bond | | | | | 0.00000 | 101.33386 | | | | 0.00 | 0 | 0 |
| Total CLN508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN508 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN510 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.44868 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.16604 | | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 213.88455 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 9.10500 | 95.18240 | 9.10500 | 95.08931 | | | | 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 | | | 8.72000 | 8.72000 | 8.72000 | 185.88314 | | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 8.72000 | 8.72000 | 8.72000 | 186.42795 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/03/2018 Spot Bond | | | | | 0.00000 | 100.20734 | | | | 0.00 | 0 | 0 |
| Total CLNF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF11 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.21672 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.55832 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/09/2019 Spot Bond | | | | | 0.00000 | 100.21666 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.22488 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 17/08/2021 Spot Bond | | | | | 0.00000 | 101.06393 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| Total CLNF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF16 | | | | | | | | | 0.00 | 0 | 0 |
| COJ04 On 05/06/2018 Spot Bond | | | 7.84500 | 101.15193 | 7.84500 | 101.06782 | | 12,535,095,594,000.00 | 1,597,845,200 | 399,461,300 | |
| Total COJ04 SPOT | | | | | | | | 12,535,095,594,000.00 | 1,597,845,200 | 399,461,300 | |
| Total For COJ04 | | | | | | | | 12,535,095,594,000.00 | 1,597,845,200 | 399,461,300 | |
| COJ05 On 05/06/2023 Spot Bond | | | 9.21000 | 113.48429 | 9.21000 | 113.37206 | | 0.00 | 0 | 1,000,000,000 | |
| Total COJ05 SPOT | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| Total For COJ05 | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| COJ07 On 23/03/2021 Spot Bond | | | 9.67500 | 105.97296 | 9.67500 | 105.86238 | | 1,376,613,180,000.00 | 142,285,600 | 35,571,400 | |
| Total COJ07 SPOT | | | | | | | | 1,376,613,180,000.00 | 142,285,600 | 35,571,400 | |
| Total For COJ07 | | | | | | | | 1,376,613,180,000.00 | 142,285,600 | 35,571,400 | |
| COJ08 On 22/06/2026 Spot Bond | | | 10.30000 | 106.76199 | 10.30000 | 106.64422 | | 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 | | | 9.96500 | 101.66063 | 9.96500 | 101.55205 | | 7,142,198,506,000.00 | 716,728,400 | 4,179,182,100 | |
| Total COJG01 SPOT | | | | | | | | 7,142,198,506,000.00 | 716,728,400 | 4,179,182,100 | |
| Total For COJG01 | | | | | | | | 7,142,198,506,000.00 | 716,728,400 | 4,179,182,100 | |
| COT01 On 03/04/2023 Spot Bond | | | 10.14000 | 98.13483 | 10.14000 | 98.02821 | | 3,306,090,216,000.00 | 326,044,400 | 81,511,100 | |
| Total COT01 SPOT | | | | | | | | 3,306,090,216,000.00 | 326,044,400 | 81,511,100 | |
| Total For COT01 | | | | | | | | 3,306,090,216,000.00 | 326,044,400 | 81,511,100 | |
| COT02 On 03/04/2028 Spot Bond | | | 11.43000 | 95.19738 | 11.43000 | 95.08117 | | 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 | | | 11.45000 | 88.77623 | 11.45000 | 88.66767 | | 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 | | | 11.78000 | 95.21415 | 11.78000 | 96.43996 | | 0.00 | 0 | 0 | |
| Total CPV01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CPV01 | | | | | | | | 0.00 | 0 | 0 | |
| CS001 On 31/03/2018 Spot Bond | | | | | 0.00000 | 99.90795 | | 0.00 | 0 | 0 | |
| Total CS001 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CS001 | | | | | | | | 0.00 | 0 | 0 | |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.26011 | | 0.00 | 0 | 0 | |
| Total CS002 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CS002 | | | | | | | | 0.00 | 0 | 0 | |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.04228 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | 0 |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN38I On 10/06/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DEN38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN38U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN40I On 10/06/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DEN40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN40U | | | | | | | | | | 0.00 | 0 | 0 |
| DENG7 On 21/09/2018 Spot Bond | | | | | 0.00000 | 100.18775 | | | | 0.00 | 0 | 0 |
| Total DENG73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG73 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG7 On 28/09/2018 Spot Bond | | | | | 0.00000 | 100.02190 | | | | 0.00 | 0 | 0 |
| Total DENG74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG74 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG7 On 04/09/2018 Spot Bond | | | | | 0.00000 | 100.57239 | | | | 0.00 | 0 | 0 |
| Total DENG75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG75 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG7 On 04/09/2018 Spot Bond | | | | | 0.00000 | 100.16256 | | | | 0.00 | 0 | 0 |
| Total DENG76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG76 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00: On 20/09/2018 Spot Bond | | | | | 0.00000 | 100.28290 | | | | 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 | | | | | 0.00000 | 102.48630 | | | | 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 | | | | | 0.00000 | 74.01502 | | | | 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 | | | | | 0.00000 | 100.41365 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| Total DOL012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL012 | | | | | | | | | 0.00 | 0 | 0 |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.90202 | | | 0.00 | 0 | 0 |
| Total DSY01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY01 | | | | | | | | | 0.00 | 0 | 0 |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.93277 | | | 0.00 | 0 | 0 |
| Total DSY02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY02 | | | | | | | | | 0.00 | 0 | 0 |
| DSY03 On 21/11/2024 Spot Bond | | | 9.77000 | 9.77000 | 9.77000 | 103.95519 | | | 0.00 | 0 | 0 |
| Total DSY03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY03 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 9.23500 | 99.76908 | 9.23500 | 99.67015 | | 2,586,808,462,000.00 | 280,109,200 | 70,027,300 | |
| Total DV2021 SPOT | | | | | | | | 2,586,808,462,000.00 | 280,109,200 | 70,027,300 | |
| Total For DV2021 | | | | | | | | 2,586,808,462,000.00 | 280,109,200 | 70,027,300 | |
| DV22 On 07/02/2020 Spot Bond | | | 8.47500 | 105.62357 | 8.47500 | 105.52832 | | 58,985,728,800,000.00 | 6,959,968,000 | 1,789,992,000 | |
| Total DV22 SPOT | | | | | | | | 58,985,728,800,000.00 | 6,959,968,000 | 1,789,992,000 | |
| Total For DV22 | | | | | | | | 58,985,728,800,000.00 | 6,959,968,000 | 1,789,992,000 | |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 29.61625 | 100.00000 | 29.35635 | | 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 | | | 9.25500 | 106.45336 | 9.25500 | 106.34872 | | 37,194,427,134,000.00 | 4,018,846,800 | 4,014,711,700 | |
| Total DV23 SPOT | | | | | | | | 37,194,427,134,000.00 | 4,018,846,800 | 4,014,711,700 | |
| Total For DV23 | | | | | | | | 37,194,427,134,000.00 | 4,018,846,800 | 4,014,711,700 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.63817 | 100.00000 | 14.50971 | | 0.00 | 0 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.63817 | 100.00000 | 14.50971 | | 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 | | | 9.67500 | 103.65371 | 9.67500 | 103.54732 | | 21,491,263,260,000.00 | 2,221,319,200 | 555,329,800 | |
| Total DV24 SPOT | | | | | | | | 21,491,263,260,000.00 | 2,221,319,200 | 555,329,800 | |
| Total For DV24 | | | | | | | | 21,491,263,260,000.00 | 2,221,319,200 | 555,329,800 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.58554 | 9.69000 | 103.47905 | | 0.00 | 0 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 103.58554 | 9.69000 | 103.47905 | | 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 | | | 11.13000 | 97.25232 | 11.13000 | 97.13788 | | 6,789,113,016,000.00 | 609,983,200 | 152,495,800 | |
| Total DV29 SPOT | | | | | | | | 6,789,113,016,000.00 | 609,983,200 | 152,495,800 | |

| Contract 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 DV29 | | | | | | | | | 6,789,113,016,000.00 | 609,983,200 | 152,495,800 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 103.73630 | 10.10000 | 103.62525 | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 103.73630 | 10.10000 | 103.62525 | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 19/02/2018 Spot Bond | | | | | 0.00000 | 100.88753 | | | 0.00 | 0 | 0 |
| Total DVC028 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC028 | | | | | | | | | 0.00 | 0 | 0 |
| DVC02: On 29/08/2018 Spot Bond | | | | | 0.00000 | 100.66434 | | | 0.00 | 0 | 0 |
| Total DVC029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC029 | | | | | | | | | 0.00 | 0 | 0 |
| DVC03: On 23/10/2018 Spot Bond | | | | | 0.00000 | 101.44017 | | | 0.00 | 0 | 0 |
| Total DVC030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVC030 | | | | | | | | | 0.00 | 0 | 0 |
| DVF18 On 30/03/2018 Spot Bond | | | | | 0.00000 | 100.00524 | | | 0.00 | 0 | 0 |
| Total DVF18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF18 | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | | 0.00000 | 100.98204 | | | 0.00 | 0 | 0 |
| Total DVF19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF19 | | | | | | | | | 0.00 | 0 | 0 |
| DVF20 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.70961 | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | 0.00 | 0 | 0 |
| DVF20: On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.07213 | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | 0.00 | 0 | 0 |
| DVF20: On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.65105 | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | 0.00 | 0 | 0 |
| DVF20: On 23/10/2020 Spot Bond | | | | | 0.00000 | 101.52045 | | | 0.00 | 0 | 0 |
| Total DVF20D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20D | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.73545 | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.12762 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22I On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.72099 | | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22C On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.56582 | | | | 0.00 | 0 | 0 |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.61891 | | | | 0.00 | 0 | 0 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 8.33500 | 117.40873 | 8.33500 | 117.30457 | | | | 0.00 | 0 | 300,000,000 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 29.61685 | 100.00000 | 29.35695 | | | | 0.00 | 0 | 0 |
| Total E170/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 8.99500 | 104.18645 | 8.99500 | 104.08521 | | | | 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 | | | 9.27500 | 104.55689 | 9.27500 | 104.45220 | | | | 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 | | | 9.61500 | 104.53263 | 9.61500 | 104.42422 | | | | 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 | | | 3.84000 | 103.02918 | 3.84000 | 102.92828 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 3.42000 | 98.72000 | 3.42000 | 98.62842 | | | | 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 | 117.72646 | 2.25000 | 117.63200 | | | | 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 | | | 3.34000 | 127.23330 | 3.34000 | 127.11561 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 3.35000 | 113.83153 | 3.35000 | 113.72610 | | | | 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 | | | 3.37000 | 113.37428 | 3.37000 | 113.26971 | | | | 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 | | | 3.48500 | 103.02949 | 3.48500 | 102.93277 | | | | 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 | | | 3.39000 | 99.86538 | 3.39000 | 99.77305 | | | | 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 | 117.72646 | 2.25000 | 117.63200 | | | | 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 | | | 9.26500 | 107.42247 | 9.26500 | 107.31676 | | | | 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 | | | 9.34500 | 107.03422 | 9.34500 | 106.92626 | | | | 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 | | | 10.50000 | 99.56479 | 10.50000 | 99.45226 | | | | 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 | | | 10.93000 | 10.93000 | 10.93000 | 94.56785 | | | | 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 | | | 11.18000 | 11.18000 | 11.18000 | 100.07046 | | | | 0.00 | 0 | 1,999,999,800 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 1,999,999,800 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 1,999,999,800 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.60000 | 98.49894 | 10.60000 | 99.10479 | | | | 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 | | | 10.45000 | 100.19322 | 10.45000 | 105.13654 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM07 On 17/07/2032 Spot Bond | | | 11.19500 | 106.07445 | 11.19500 | 93.78747 | | | | 0.00 | 0 | 0 |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | 0 |
| EPF002 On 28/05/2018 Spot Bond | | | | | 0.00000 | 100.74553 | | | | 0.00 | 0 | 0 |
| Total EPF002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF002 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF006 On 19/08/2018 Spot Bond | | | | | 0.00000 | 101.04314 | | | | 0.00 | 0 | 0 |
| Total EPF006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF006 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 100.60554 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.80627 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF009 On 30/03/2018 Spot Bond | | | | | 0.00000 | 99.91384 | | | | 0.00 | 0 | 0 |
| Total EPF009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF009 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.56585 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.96759 | | | | 0.00 | 60,000,000 | 20,000,000 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 20,000,000 |
| Total For EPF011 | | | | | | | | | | 0.00 | 60,000,000 | 20,000,000 |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 101.30156 | | | | 0.00 | 0 | 0 |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF01U On 01/09/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF01U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02U On 01/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF03U On 28/09/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF03U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3:On 02/03/2018 Spot Bond | | | | | 0.00000 | 100.57195 | | | | 0.00 | 0 | 0 |
| Total EPFC30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC30 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3:On 06/03/2018 Spot Bond | | | | | 0.00000 | 102.45959 | | | | 0.00 | 0 | 0 |
| Total EPFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3:On 06/09/2018 Spot Bond | | | | | 0.00000 | 100.52378 | | | | 0.00 | 0 | 0 |
| Total EPFC34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC34 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3:On 03/05/2018 Spot Bond | | | | | 0.00000 | 101.17575 | | | | 0.00 | 0 | 0 |
| Total EPFC35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC35 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3:On 06/11/2018 Spot Bond | | | | | 0.00000 | 101.19372 | | | | 0.00 | 0 | 0 |
| Total EPFC36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC36 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 99.54460 | | | | 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 | | | 12.14500 | 101.06554 | 12.14500 | 100.93539 | | | | 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 | | | | | 0.00000 | 99.06028 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| EQS08:On 04/10/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS08A/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS08A/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 101.65473 | | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| EQS111 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQS11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2019 Spot Bond | | | | | 0.00000 | 101.02693 | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.03590 | | | 0.00 | 0 | 0 |
| Total ERS3B5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B5 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2019 Spot Bond | | | | | 0.00000 | 101.08371 | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.14785 | | | 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 | 103.50900 | 10.00000 | 103.40100 | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 17/08/2018 Spot Bond | | | | | 0.00000 | 100.90768 | | | 0.00 | 0 | 0 |
| Total ERSA17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA17 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2018 Spot Bond | | | | | 0.00000 | 101.17063 | | | 0.00 | 0 | 0 |
| Total ERSA20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA20 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.65440 | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.33830 | | | 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 | | | | | 0.00000 | 101.01556 | | | 0.00 | 0 | 0 |
| Total ERSA23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA23 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.98722 | | | 0.00 | 0 | 0 |
| Total ERSA24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA24 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|-------------------|
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 101.02132 | | | 0.00 | 60,000,000 | 20,000,000 |
| Total ERSA25 SPOT | | | | | | | | | 0.00 | 60,000,000 | 20,000,000 |
| Total For ERSA25 | | | | | | | | | 0.00 | 60,000,000 | 20,000,000 |
| ES18 On 20/04/2018 Spot Bond | | | 8.06500 | 102.18646 | 8.06500 | 102.09833 | | 33,758,899,606,000.00 | 4,185,852,400 | 35,646,463,100 | |
| Total ES18 SPOT | | | | | | | | 33,758,899,606,000.00 | 4,185,852,400 | 35,646,463,100 | |
| Total For ES18 | | | | | | | | 33,758,899,606,000.00 | 4,185,852,400 | 35,646,463,100 | |
| ES18/R On 20/04/2018 Spot Bond | | | 9.25000 | 101.83771 | 9.25000 | 101.73733 | | 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 | | | 9.04500 | 108.17439 | 9.04500 | 108.07042 | | 0.00 | 0 | 1,901,324,500 | |
| Total ES23 SPOT | | | | | | | | 0.00 | 0 | 1,901,324,500 | |
| Total For ES23 | | | | | | | | 0.00 | 0 | 1,901,324,500 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 104.36158 | 10.00000 | 104.25094 | | 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 | | | 9.89000 | 90.63771 | 9.89000 | 90.54162 | | 27,529,040,492,000.00 | 2,783,522,800 | 8,595,880,700 | |
| Total ES26 SPOT | | | | | | | | 27,529,040,492,000.00 | 2,783,522,800 | 8,595,880,700 | |
| Total For ES26 | | | | | | | | 27,529,040,492,000.00 | 2,783,522,800 | 8,595,880,700 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 101.96518 | 7.85000 | 101.87894 | | 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 | | | 10.67000 | 78.33525 | 10.82000 | 77.32833 | | 98,203,291,208,000.00 | 9,203,682,400 | 7,500,920,600 | |
| Total ES33 SPOT | | | | | | | | 98,203,291,208,000.00 | 9,203,682,400 | 7,500,920,600 | |
| Total For ES33 | | | | | | | | 98,203,291,208,000.00 | 9,203,682,400 | 7,500,920,600 | |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 102.24174 | 7.50000 | 102.15858 | | 0.00 | 0 | 0 | |
| Total ES33/R209 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES33/R209 | | | | | | | | 0.00 | 0 | 0 | |
| ES42 On 25/04/2042 Spot Bond | | | 11.09500 | 79.88955 | 11.09500 | 79.79481 | | 65,142,446,292,000.00 | 5,871,333,600 | 10,068,935,600 | |
| Total ES42 SPOT | | | | | | | | 65,142,446,292,000.00 | 5,871,333,600 | 10,068,935,600 | |
| Total For ES42 | | | | | | | | 65,142,446,292,000.00 | 5,871,333,600 | 10,068,935,600 | |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 101.59048 | 8.50000 | 101.49759 | | 0.00 | 0 | 0 | |
| Total ES42/R214 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES42/R214 | | | | | | | | 0.00 | 0 | 0 | |
| EXX02 On 19/05/2019 Spot Bond | | | | | 0.00000 | 99.74616 | | 0.00 | 0 | 0 | |
| Total EXX02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EXX02 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.21791 | | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.22495 | | | | 0.00 | 0 | 0 |
| Total FBJ22Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | | 0.00 | 0 | 0 |
| FIF01U On 01/11/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF01U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF11U On 03/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF11U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF12U On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF12U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB08 On 31/05/2019 Spot Bond | | | | | 0.00000 | 101.16698 | | | | 0.00 | 0 | 0 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB09 On 27/06/2019 Spot Bond | | | | | 0.00000 | 100.04564 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| FIFB10 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.96579 | | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.16031 | | | | 0.00 | 0 | 0 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 101.11512 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.23581 | | | | 0.00 | 0 | 0 |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.93767 | | | | 0.00 | 0 | 0 |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC32 On 24/05/2018 Spot Bond | | | | | 0.00000 | 100.73674 | | | | 0.00 | 0 | 0 |
| Total FIFC32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC32 | | | | | | | | | | 0.00 | 0 | 0 |
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FMLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FMLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 8.59500 | 100.18836 | 8.59500 | 100.09575 | | | | 0.00 | 0 | 360,000,000 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| FRB12 On 02/06/2019 Spot Bond | | | | | 0.00000 | 101.24348 | | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 99.47633 | | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| FRB14 On 02/06/2021 Spot Bond | | | 10.66500 | 10.66500 | 10.66500 | 98.85799 | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 103.31624 | | | 0.00 | 780,000,000 | 390,000,000 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 780,000,000 | 390,000,000 |
| Total For FRB15 | | | | | | | | | 0.00 | 780,000,000 | 390,000,000 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 105.23097 | | | 0.00 | 80,000,000 | 80,000,000 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 80,000,000 | 80,000,000 |
| Total For FRB16 | | | | | | | | | 0.00 | 80,000,000 | 80,000,000 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 102.52704 | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 105.66475 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total FRB18 SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For FRB18 | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 11.36500 | 105.29370 | 11.36500 | 105.16588 | | | 0.00 | 0 | 0 |
| Total FRB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 103.61491 | | | 0.00 | 0 | 0 |
| Total FRB20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB20 | | | | | | | | | 0.00 | 0 | 0 |
| FRB21 On 24/11/2021 Spot Bond | | | | | 0.00000 | 101.04728 | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 100.82071 | | | 0.00 | 0 | 0 |
| Total FRB22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB22 | | | | | | | | | 0.00 | 0 | 0 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 100.24906 | | | 0.00 | 0 | 0 |
| Total FRB23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB23 | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | 8.72500 | 103.36311 | 8.72500 | 103.26615 | | | 0.00 | 0 | 0 |
| Total FRBC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC21 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRBC2: On 21/12/2018 Spot Bond | | | | | 0.00000 | 101.75393 | | | 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 | | | 3.21000 | 147.31518 | 3.21000 | 147.18182 | | | 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 | | | 3.39000 | 3.39000 | 3.39000 | 281.21217 | | | 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 | | | 3.68300 | 3.68300 | 3.68300 | 120.82384 | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.02000 | 4.02000 | 4.02000 | 163.05714 | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI29 On 31/03/2029 Spot Bond | | | 3.98000 | 3.98000 | 3.98000 | 82.60585 | | | 0.00 | 0 | 0 |
| Total FRBI29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI29 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI33 On 07/12/2033 Spot Bond | | | 4.23000 | 4.23000 | 4.23000 | 194.66232 | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 4.09500 | 93.38208 | 4.09500 | 93.28827 | | | 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 | | | 4.15000 | 94.78672 | 4.15000 | 94.11653 | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ01 On 30/11/2020 Spot Bond | | | 8.57000 | 8.57000 | 8.57000 | 78.50187 | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ02 On 28/10/2024 Spot Bond | | | 9.79000 | 9.79000 | 9.79000 | 52.71752 | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ03 On 10/12/2024 Spot Bond | | | 9.83000 | 9.83000 | 9.83000 | 52.01095 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC061 On 31/12/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC06U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC107 On 03/06/2021 Spot Bond | | | | | 0.00000 | 100.77747 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC163 On 20/03/2018 Spot Bond | | | | | 0.00000 | 100.21607 | | | | 0.00 | 0 | 0 |
| Total FRC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC166 On 20/03/2018 Spot Bond | | | | | 0.00000 | 100.21631 | | | | 0.00 | 0 | 0 |
| Total FRC166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC167 On 20/03/2018 Spot Bond | | | | | 0.00000 | 100.30380 | | | | 0.00 | 0 | 0 |
| Total FRC167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC168 On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.20661 | | | | 0.00 | 0 | 0 |
| Total FRC168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC169 On 31/01/2025 Spot Bond | | | 4.47500 | 4.47500 | 4.47500 | 114.83963 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC170 On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.23366 | | | | 0.00 | 0 | 0 |
| Total FRC170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC171 On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.22679 | | | | 0.00 | 0 | 0 |
| Total FRC171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC172 On 21/02/2018 Spot Bond | | | | | 0.00000 | 100.56244 | | | | 0.00 | 0 | 0 |
| Total FRC172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC174 On 20/06/2018 Spot Bond | | | | | 0.00000 | 100.23366 | | | | 0.00 | 0 | 0 |
| Total FRC174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC176 On 20/09/2018 Spot Bond | | | | | 0.00000 | 100.22149 | | | | 0.00 | 0 | 0 |
| Total FRC176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC176 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC17: On 20/09/2018 Spot Bond | | | | | 0.00000 | 100.21690 | | | | 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 | | | | | 0.00000 | 101.03299 | | | | 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 | | | | | 0.00000 | 100.24940 | | | | 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 | | | | | 0.00000 | 97.00874 | | | | 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 | | | | | 0.00000 | 102.40430 | | | | 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 | | | | | 0.00000 | 100.28273 | | | | 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 | | | | | 0.00000 | 100.21421 | | | | 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 | | | | | 0.00000 | 100.23132 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2019 Spot Bond | | | | | 0.00000 | 99.90729 | | | | 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 | 103.50900 | 10.00000 | 103.40100 | | | | 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 | | | | | 0.00000 | 100.24255 | | | | 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 | | | | | 0.00000 | 100.62355 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | | 0.00000 | 104.68616 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | | 0.00000 | 100.23842 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | | 0.00000 | 101.28393 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.28389 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/11/2019 Spot Bond | | | | | 0.00000 | 101.31662 | | | | 0.00 | 0 | 0 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC219 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 31/01/2022 Spot Bond | | | 3.77000 | 144.23617 | 3.77000 | 144.09698 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 20/05/2020 Spot Bond | | | | | 0.00000 | 100.96955 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 25/06/2018 Spot Bond | | | | | 0.00000 | 100.04451 | | | | 0.00 | 0 | 0 |
| Total FRC231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC231 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 4.63000 | 139.65350 | 4.63000 | 139.50597 | | | | 0.00 | 0 | 0 |
| Total FRC233 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 FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.34021 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 08/02/2020 Spot Bond | | | | | 0.00000 | 107.67102 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 19/10/2020 Spot Bond | | | | | 0.00000 | 114.72833 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 08/02/2020 Spot Bond | | | | | 0.00000 | 108.16455 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23 On 19/10/2020 Spot Bond | | | | | 0.00000 | 115.50899 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 114.81723 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 08/02/2020 Spot Bond | | | | | 0.00000 | 107.58166 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 08/02/2020 Spot Bond | | | | | 0.00000 | 107.25015 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.80466 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 08/02/2020 Spot Bond | | | | | 0.00000 | 108.03000 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.76619 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.01520 | | | | 0.00 | 0 | 0 |
| Total FRC246 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 FRC246 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 107.47203 | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 98.42900 | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 113.22756 | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 19/10/2020 Spot Bond | | | | | 0.00000 | 94.90483 | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.31393 | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.37581 | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.04378 | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 05/10/2022 Spot Bond | | | | | 0.00000 | 91.76960 | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 17/07/2027 Spot Bond | | | | | 0.00000 | 101.84981 | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.04324 | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.26587 | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 06/11/2023 Spot Bond | | | 3.33700 | 3.33700 | 3.33700 | 101.20313 | | 2,135,680,000,000.00 | 640,000,000 | 320,000,000 | |
| Total FRC259 SPOT | | | | | | | | 2,135,680,000,000.00 | 640,000,000 | 320,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| Total For FRC259 | | | | | | | | | 2,135,680,000,000.00 | 640,000,000 | 320,000,000 |
| FRC26 On 27/02/2023 Spot Bond | | | 3.45500 | 101.69071 | 3.45500 | 101.81622 | | | 2,211,200,000,000.00 | 640,000,000 | 320,000,000 |
| Total FRC260 SPOT | | | | | | | | | 2,211,200,000,000.00 | 640,000,000 | 320,000,000 |
| Total For FRC260 | | | | | | | | | 2,211,200,000,000.00 | 640,000,000 | 320,000,000 |
| FRC26 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.66092 | | | 0.00 | 0 | 0 |
| Total FRC261 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC261 | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.69911 | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC262 | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 15/03/2019 Spot Bond | | | | | 0.00000 | 100.93321 | | | 0.00 | 0 | 0 |
| Total FRC263 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC263 | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.29000 | 4.29000 | 4.29000 | 141.30020 | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 4.35000 | 4.35000 | 4.35000 | 140.98161 | | | 0.00 | 0 | 0 |
| Total FRC69 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC69 | | | | | | | | | 0.00 | 0 | 0 |
| FRC71 On 31/01/2022 Spot Bond | | | 4.33000 | 4.33000 | 4.33000 | 141.08771 | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | 0.00 | 0 | 0 |
| FRD01 On 31/10/2020 Spot Bond | | | | | 0.00000 | 101.86667 | | | 0.00 | 0 | 0 |
| Total FRD013 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD013 | | | | | | | | | 0.00 | 0 | 0 |
| FRD01 On 22/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | 0.00 | 0 | 0 |
| FRD15 On 31/12/2017 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD15U | | | | | | | | | 0.00 | 0 | 0 |
| FRD17 On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD17U | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 4.15000 | 85.52663 | 4.15000 | 85.68127 | | | 0.00 | 0 | 0 |
| Total FRI33 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 FRI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRI38 On 31/01/2038 Spot Bond | | | 4.23000 | 99.40692 | 4.23000 | 99.30612 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ18 On 21/02/2018 Spot Bond | | | | | 0.00000 | 101.11357 | | | | 0.00 | 0 | 0 |
| Total FRJ18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | | 0.00000 | 102.24390 | | | | 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 | | | | | 0.00000 | 100.00308 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.22497 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.39803 | | | | 0.00 | 90,000,000 | 30,000,000 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 90,000,000 | 30,000,000 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 90,000,000 | 30,000,000 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 102.17803 | | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 101.98871 | | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS01U On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS02U On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 2.93800 | 2.93800 | 2.93800 | 103.05892 | | | | 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 | | | 3.25000 | 3.25000 | 3.25000 | 115.27921 | | | | 0.00 | 0 | 0 |
| Total FRS101 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 FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.51310 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.51310 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 31/01/2038 Spot Bond | | | 3.39000 | 104.00840 | 3.39000 | 112.81568 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 07/12/2033 Spot Bond | | | 3.53000 | 211.95187 | 3.53000 | 211.75189 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 31/01/2038 Spot Bond | | | 4.34500 | 97.71467 | 4.34500 | 97.61440 | | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 07/12/2033 Spot Bond | | | 3.56000 | 3.56000 | 3.56000 | 210.98288 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 29/04/2019 Spot Bond | | | | | 0.00000 | 101.75252 | | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 31/01/2025 Spot Bond | | | 3.73000 | 120.57486 | 3.73000 | 120.45902 | | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2038 Spot Bond | | | 3.55500 | 110.09718 | 3.55500 | 109.99345 | | | | 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 | | | 3.92000 | 104.15123 | 3.92000 | 104.04906 | | | | 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 | | | 3.68000 | 115.31675 | 3.68000 | 207.94056 | | | | 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 | | | 3.73000 | 206.88834 | 3.73000 | 206.68867 | | | | 0.00 | 0 | 0 |
| Total FRS121 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 FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 31/01/2025 Spot Bond | | | 3.26000 | 108.80167 | 3.26000 | 108.70260 | | | | 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 | | | 3.76000 | 206.14157 | 3.76000 | 205.94196 | | | | 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 | | | 4.46500 | 95.98657 | 4.46500 | 95.88685 | | | | 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 | | | 3.98500 | 163.71871 | 3.98500 | 163.55622 | | | | 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 | | | 4.28000 | 86.12924 | 4.28000 | 98.56619 | | | | 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 | | | 3.96000 | 104.25699 | 3.96000 | 163.91377 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 11/02/2018 Spot Bond | | | 100.00000 | 97.73889 | 100.00000 | 96.78301 | | | | 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 | | | 4.02000 | 163.21975 | 4.02000 | 163.05714 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 07/12/2033 Spot Bond | | | 4.27000 | 193.93615 | 4.27000 | 193.73771 | | | | 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 | | | | | 0.00000 | 98.86239 | | | | 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 | | | 4.21000 | 86.73757 | 4.21000 | 99.60400 | | | | 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 | | | 4.46500 | 4.46500 | 4.46500 | 95.88685 | | | | 0.00 | 0 | 0 |
| Total FRS135 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 FRS135 | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 3.99000 | 103.05610 | 3.99000 | 102.95423 | | | 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 | | | 3.83000 | 165.94965 | 3.83000 | 165.78771 | | | 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 | | | 4.04000 | 199.32789 | 4.04000 | 199.12887 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 3.96000 | 164.07620 | 3.96000 | 163.91377 | | | 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 | | | 3.96000 | 164.07620 | 3.96000 | 163.91377 | | | 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 | | | 4.25000 | 96.70565 | 4.25000 | 159.82081 | | | 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 | | | 4.03000 | 118.27696 | 4.03000 | 118.15955 | | | 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 | | | 3.47000 | 145.87615 | 3.47000 | 145.74004 | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/03/2028 Spot Bond | | | 4.31000 | 159.15233 | 4.31000 | 158.98878 | | | 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 | | | 4.35000 | 158.60053 | 4.35000 | 158.43689 | | | 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 | | | 4.00000 | 118.50451 | 4.00000 | 118.38724 | | | 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 | | | 4.32000 | 159.01417 | 4.32000 | 158.85061 | | | 0.00 | 0 | 0 |
| Total FRS152 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 FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 31/03/2028 Spot Bond | | | 4.36000 | 4.36000 | 4.36000 | 158.29925 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 19/05/2019 Spot Bond | | | | | 0.00000 | 117.89919 | | | | 0.00 | 0 | 0 |
| Total FRS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS157 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 20/06/2022 Spot Bond | | | | | 0.00000 | 92.65862 | | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS15: On 06/06/2023 Spot Bond | | | | | 0.00000 | 91.58466 | | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16: On 06/06/2024 Spot Bond | | | | | 0.00000 | 90.14408 | | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16: On 06/06/2025 Spot Bond | | | | | 0.00000 | 87.91887 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16: On 20/06/2022 Spot Bond | | | | | 0.00000 | 75.35264 | | | | 0.00 | 0 | 0 |
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16: On 06/06/2023 Spot Bond | | | | | 0.00000 | 75.06696 | | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16: On 06/06/2024 Spot Bond | | | | | 0.00000 | 76.46720 | | | | 0.00 | 0 | 0 |
| Total FRS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16: On 06/06/2025 Spot Bond | | | | | 0.00000 | 75.63388 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16: On 01/08/2021 Spot Bond | | | | | 0.00000 | 55.52457 | | | | 0.00 | 0 | 0 |
| Total FRS166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16: On 01/08/2022 Spot Bond | | | | | 0.00000 | 64.89824 | | | | 0.00 | 0 | 0 |
| Total FRS167 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 FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 62.65326 | | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS168 On 01/08/2021 Spot Bond | | | | | 0.00000 | 57.89201 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS169 On 01/08/2022 Spot Bond | | | | | 0.00000 | 75.88889 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.76047 | | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.87146 | | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS172 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS173 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.10000 | 3.10000 | 3.10000 | 285.40369 | | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 2.99000 | 2.99000 | 2.99000 | 287.01289 | | | | 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 | | | 3.71000 | 3.71000 | 3.71000 | 276.67144 | | | | 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 | | | 3.43000 | 3.43000 | 3.43000 | 145.96077 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 101.50967 | | | | 0.00 | 0 | 0 |
| Total FRS49 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 FRS49 | | | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 2.96000 | 148.71459 | 2.96000 | 148.58394 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.28766 | | | 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 | | | 3.23000 | 110.54993 | 3.23000 | 110.44962 | | | 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 | | | 3.05000 | 86.53649 | 3.05000 | 114.47533 | | | 0.00 | 0 | 0 |
| Total FRS81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 3.19000 | 3.19000 | 3.19000 | 124.72679 | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | 0 |
| FRS86 On 23/04/2018 Spot Bond | | | | | 0.00000 | 99.87404 | | | 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 | | | 3.22000 | 3.22000 | 3.22000 | 124.48525 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 3.90000 | 3.90000 | 3.90000 | 274.01652 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRS94 On 08/08/2018 Spot Bond | | | | | 0.00000 | 101.21055 | | | 0.00 | 0 | 0 |
| Total FRS94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS94 | | | | | | | | | 0.00 | 0 | 0 |
| FRS96 On 27/08/2018 Spot Bond | | | | | 0.00000 | 100.78711 | | | 0.00 | 150,000,000 | 50,000,000 |
| Total FRS96 SPOT | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total For FRS96 | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| FRX18 On 14/04/2018 Spot Bond | | | 7.24500 | 103.16136 | 7.24500 | 103.08114 | | | 0.00 | 0 | 0 |
| Total FRX18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX18 | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 7.95500 | 102.95709 | 7.95500 | 102.86838 | | 20,185,045,638,000.00 | | 2,537,403,600 | 384,350,900 |
| Total FRX19 SPOT | | | | | | | | 20,185,045,638,000.00 | | 2,537,403,600 | 384,350,900 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|----------------------|--------------------|
| Total For FRX19 | | | | | | | | | | 20,185,045,638,000.00 | 2,537,403,600 | 384,350,900 |
| FRX20 On 01/10/2020 Spot Bond | | | 8.26500 | 103.38297 | 8.26500 | 103.29100 | | | | 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 | | | 9.00500 | 9.00500 | 9.00500 | 97.45315 | | | | 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 | | | 9.46000 | 107.12009 | 9.46000 | 107.01134 | | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 9.88000 | 100.20739 | 9.88000 | 100.10125 | | | | 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 | | | 9.91000 | 104.92760 | 9.91000 | 104.81551 | | | | 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 | | | 10.38500 | 99.77557 | 10.38500 | 99.66583 | | | | 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 | | | 10.51000 | 96.32762 | 10.51000 | 96.22043 | | | | 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 | | | 10.49500 | 101.97901 | 10.49500 | 102.75025 | | | | 0.00 | 0 | 0 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.45500 | 73.01393 | 11.45500 | 72.92461 | | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1A5 On 20/09/2018 Spot Bond | | | | | 0.00000 | 100.27435 | | | | 0.00 | 0 | 0 |
| Total FS1A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1B1 On 20/09/2018 Spot Bond | | | | | 0.00000 | 100.38849 | | | | 0.00 | 0 | 0 |
| Total FS1B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1C1 On 20/09/2018 Spot Bond | | | | | 0.00000 | 100.22149 | | | | 0.00 | 0 | 0 |
| Total FS1C1 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 FS1C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS1D1 On 20/09/2018 Spot Bond | | | | | 0.00000 | 100.25284 | | | | 0.00 | 0 | 0 |
| Total FS1D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS1D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A4 On 20/11/2018 Spot Bond | | | | | 0.00000 | 100.82656 | | | | 0.00 | 0 | 0 |
| Total FS2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/02/2019 Spot Bond | | | | | 0.00000 | 100.99862 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/02/2019 Spot Bond | | | | | 0.00000 | 100.92198 | | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/02/2019 Spot Bond | | | | | 0.00000 | 100.94835 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/02/2019 Spot Bond | | | | | 0.00000 | 101.06427 | | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.88187 | | | | 0.00 | 0 | 0 |
| Total FS3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.91142 | | | | 0.00 | 0 | 0 |
| Total FS3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 FS3D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A3L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4D1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A1L On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A2L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A2U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C11 On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D11 On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E11 On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL02 On 15/10/2018 Spot Bond | | | | | 0.00000 | 101.87607 | | | | 0.00 | 0 | 0 |
| Total GBL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL02 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 101.18478 | | | | 0.00 | 0 | 0 |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | 0 |
| GH2A1 On 25/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GH2A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH2A1U | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2018 Spot Bond | | | | | 0.00000 | 100.78376 | | | | 0.00 | 0 | 0 |
| Total GH31A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A1 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.75756 | | | | 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 | | | | | 0.00000 | 100.76621 | | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.82241 | | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.89150 | | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.93465 | | | | 0.00 | 0 | 0 |
| Total GH31D 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 GH31D | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | 0.00 | 0 | 0 |
| GPT43 On 06/03/2018 Spot Bond | | | | | 0.00000 | 100.47985 | | | 0.00 | 0 | 0 |
| Total GPT43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GPT43 | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB01U | | | | | | | | | 0.00 | 0 | 0 |
| GRB03 On 03/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB03U | | | | | | | | | 0.00 | 0 | 0 |
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | 0.00 | 0 | 0 |
| GRB05 On 10/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB06U | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | 0.00 | 0 | 0 |
| GRB11 On 31/01/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB11U | | | | | | | | | 0.00 | 0 | 0 |
| GRB12 On 31/07/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB12U | | | | | | | | | 0.00 | 0 | 0 |
| GRB13 On 31/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB13U | | | | | | | | | 0.00 | 0 | 0 |
| GRB14 On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB14U SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 GRB14U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB20 On 17/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB20U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB23 On 07/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB24 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB24U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB25 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB25U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB26 On 30/04/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB26U 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 GRB26U | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.93574 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | | 0.00000 | 100.41749 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT09 On 15/10/2018 Spot Bond | | | | | 0.00000 | 102.15415 | | | | 0.00 | 0 | 0 |
| Total GRT09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT09 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | | 0.00000 | 101.59761 | | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.08380 | | | | 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 | | | | | 0.00000 | 100.32218 | | | | 0.00 | 0 | 100,000,000 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.73063 | | | | 0.00 | 0 | 0 |
| Total GRT13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT13 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.35551 | | | | 0.00 | 0 | 0 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT15 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.83797 | | | | 0.00 | 0 | 0 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT15 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 101.75835 | | | | 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 | | | 9.54500 | 104.76198 | 9.54500 | 104.65470 | | | | 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 | | | | | 0.00000 | 100.58282 | | | | 0.00 | 0 | 0 |
| Total GRT18 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 GRT18 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.41396 | | | | 0.00 | 0 | 0 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 99.88469 | | | | 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 | | | 10.25000 | 99.49386 | 10.25000 | 100.17397 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.71785 | | | | 0.00 | 0 | 0 |
| Total GRT22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT22 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT23 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.77033 | | | | 0.00 | 0 | 0 |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 1,767,300,000 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 1,767,300,000 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 1,767,300,000 |
| HC2T2 On 05/10/2018 Spot Bond | | | | | 0.00000 | 101.90984 | | | | 0.00 | 0 | 0 |
| Total HC2T2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T2 | | | | | | | | | | 0.00 | 0 | 0 |
| HC5T1 On 29/10/2018 Spot Bond | | | | | 0.00000 | 100.69273 | | | | 0.00 | 0 | 0 |
| Total HC5T1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T1 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB03 On 02/05/2018 Spot Bond | | | | | 0.00000 | 101.33113 | | | | 0.00 | 0 | 0 |
| Total HILB03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB03 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | | 0.00000 | 101.09925 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB05 On 11/07/2019 Spot Bond | | | | | 0.00000 | 102.21552 | | | | 0.00 | 0 | 0 |
| Total HILB05 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 HILB05 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 101.90981 | | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 101.93362 | | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1D4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1D5 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1D5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1D5U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1E4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1E4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1E4U | | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.05374 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | | 0.00000 | 102.03765 | | | | 0.00 | 0 | 0 |
| Total HPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF09 On 15/04/2019 Spot Bond | | | | | 0.00000 | 101.86602 | | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF10 On 17/02/2018 Spot Bond | | | | | 0.00000 | 100.95297 | | | | 0.00 | 0 | 0 |
| Total HPF10 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 HPF10 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 8.38500 | 107.20085 | 8.38500 | 107.10518 | | | 0.00 | 0 | 0 |
| Total HWAY20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 24.86867 | 100.00000 | 24.65042 | | | 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 | | | 3.14000 | 285.07813 | 3.14000 | 284.82116 | | | 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 | | | 2.85000 | 2.85000 | 2.85000 | 294.60276 | | | 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 | | | 3.28000 | 88.54411 | 3.28000 | 99.29752 | | | 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 | | | 10.68000 | 92.87623 | 10.68000 | 92.77125 | | 1,249,072,992,000.00 | 116,954,400 | 2,849,238,600 | |
| Total HWAY34 SPOT | | | | | | | | 1,249,072,992,000.00 | 116,954,400 | 2,849,238,600 | |
| Total For HWAY34 | | | | | | | | 1,249,072,992,000.00 | 116,954,400 | 2,849,238,600 | |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 13.01619 | 100.00000 | 12.90196 | | 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 | | | 10.70000 | 92.49730 | 10.70000 | 92.39256 | | 0.00 | 0 | 1,100,000,000 | |
| Total HWAY35 SPOT | | | | | | | | 0.00 | 0 | 1,100,000,000 | |
| Total For HWAY35 | | | | | | | | 0.00 | 0 | 1,100,000,000 | |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 13.01611 | 100.00000 | 12.90189 | | 0.00 | 0 | 0 | |
| Total HWAY35/R209 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWAY35/R209 | | | | | | | | 0.00 | 0 | 0 | |
| HWF08 On 15/07/2019 Spot Bond | | | | | 0.00000 | 101.72263 | | 0.00 | 0 | 0 | |
| Total HWF08 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For HWF08 | | | | | | | | 0.00 | 0 | 0 | |
| HWF09 On 19/09/2019 Spot Bond | | | | | 0.00000 | 100.35906 | | 0.00 | 90,000,000 | 30,000,000 | |
| Total HWF09 SPOT | | | | | | | | 0.00 | 90,000,000 | 30,000,000 | |
| Total For HWF09 | | | | | | | | 0.00 | 90,000,000 | 30,000,000 | |
| HWF10 On 30/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total HWF10U SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract 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 HWF10U | | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | | | 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 | | | 2.58000 | 129.86338 | 2.58000 | 129.75459 | | | 25,800,000,000.00 | | 10,000,000 | 114,512,998,800 |
| Total I2025 SPOT | | | | | | | | | 25,800,000,000.00 | | 10,000,000 | 114,512,998,800 |
| Total For I2025 | | | | | | | | | 25,800,000,000.00 | | 10,000,000 | 114,512,998,800 |
| I2029 On 31/03/2029 Spot Bond | | | 2.65000 | 99.45342 | 2.65000 | 99.36904 | | | 219,685,000,000.00 | | 82,900,000 | 21,790,007,200 |
| Total I2029 SPOT | | | | | | | | | 219,685,000,000.00 | | 82,900,000 | 21,790,007,200 |
| Total For I2029 | | | | | | | | | 219,685,000,000.00 | | 82,900,000 | 21,790,007,200 |
| I2033 On 28/02/2033 Spot Bond | | | 2.65000 | 103.76231 | 2.65000 | 103.67411 | | | 2,650,000,000.00 | | 1,000,000 | 38,781,617,700 |
| Total I2033 SPOT | | | | | | | | | 2,650,000,000.00 | | 1,000,000 | 38,781,617,700 |
| Total For I2033 | | | | | | | | | 2,650,000,000.00 | | 1,000,000 | 38,781,617,700 |
| I2038 On 31/01/2038 Spot Bond | | | 2.63000 | 127.10535 | 2.63000 | 126.99818 | | | 615,420,000,000.00 | | 234,000,000 | 135,927,388,000 |
| Total I2038 SPOT | | | | | | | | | 615,420,000,000.00 | | 234,000,000 | 135,927,388,000 |
| Total For I2038 | | | | | | | | | 615,420,000,000.00 | | 234,000,000 | 135,927,388,000 |
| I2046 On 31/03/2046 Spot Bond | | | 2.72000 | 121.40945 | 2.72000 | 121.30553 | | | 29,920,000,000.00 | | 11,000,000 | 123,872,402,000 |
| Total I2046 SPOT | | | | | | | | | 29,920,000,000.00 | | 11,000,000 | 123,872,402,000 |
| Total For I2046 | | | | | | | | | 29,920,000,000.00 | | 11,000,000 | 123,872,402,000 |
| I2050 On 31/12/2050 Spot Bond | | | 2.75000 | 126.40888 | 2.75000 | 126.30036 | | | 20,955,000,000,000.00 | | 7,620,000,000 | 109,953,703,206 |
| Total I2050 SPOT | | | | | | | | | 20,955,000,000,000.00 | | 7,620,000,000 | 109,953,703,206 |
| Total For I2050 | | | | | | | | | 20,955,000,000,000.00 | | 7,620,000,000 | 109,953,703,206 |
| IB105U On 22/01/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | | 0 | 0 |
| Total IB105U SPOT | | | | | | | | | 0.00 | | 0 | 0 |
| Total For IB105U | | | | | | | | | 0.00 | | 0 | 0 |
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | | 0 | 0 |
| Total IB107U SPOT | | | | | | | | | 0.00 | | 0 | 0 |
| Total For IB107U | | | | | | | | | 0.00 | | 0 | 0 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | | 0 | 0 |
| Total IBL02U SPOT | | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL02U | | | | | | | | | 0.00 | | 0 | 0 |
| IBL100 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.81608 | | | 0.00 | | 0 | 0 |
| Total IBL100 SPOT | | | | | | | | | 0.00 | | 0 | 0 |
| Total For IBL100 | | | | | | | | | 0.00 | | 0 | 0 |
| IBL101 On 24/05/2022 Spot Bond | | | 9.02000 | 9.02000 | 9.02000 | 101.05817 | | | 0.00 | | 0 | 0 |
| Total IBL101 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 IBL101 | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.83505 | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | 0.00 | 0 | 0 |
| IBL103 On 08/06/2018 Spot Bond | | | | | 0.00000 | 100.53697 | | | 0.00 | 0 | 0 |
| Total IBL103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL103 | | | | | | | | | 0.00 | 0 | 0 |
| IBL104 On 17/07/2018 Spot Bond | | | 8.70500 | 8.70500 | 8.70500 | 101.72296 | | | 0.00 | 0 | 0 |
| Total IBL104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | 0.00 | 0 | 0 |
| IBL106 On 06/08/2020 Spot Bond | | | 8.28000 | 8.28000 | 8.28000 | 101.18732 | | | 0.00 | 0 | 0 |
| Total IBL106 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL106 | | | | | | | | | 0.00 | 0 | 0 |
| IBL108 On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.85002 | | | 0.00 | 0 | 0 |
| Total IBL108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL108 | | | | | | | | | 0.00 | 0 | 0 |
| IBL109 On 07/12/2023 Spot Bond | | | 3.56000 | 111.09203 | 3.56000 | 278.78898 | | | 0.00 | 0 | 0 |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | 0 |
| IBL22 On 15/03/2018 Spot Bond | | | 6.17000 | 6.17000 | 6.17000 | 103.66323 | | | 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 | | | 3.03000 | 3.03000 | 3.03000 | 148.18978 | | | 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 | | | 7.32000 | 102.53187 | 7.32000 | 102.45115 | | | 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 | 103.50900 | 10.00000 | 103.40100 | | | 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 | | | 8.57500 | 8.57500 | 8.57500 | 99.64368 | | 494,317,880,000.00 | 57,646,400 | 28,823,200 | |
| Total IBL45 SPOT | | | | | | | | 494,317,880,000.00 | 57,646,400 | 28,823,200 | |
| Total For IBL45 | | | | | | | | 494,317,880,000.00 | 57,646,400 | 28,823,200 | |
| IBL46 On 15/01/2020 Spot Bond | | | 9.01500 | 9.01500 | 9.01500 | 100.05118 | | 225,034,233,000.00 | 24,962,200 | 12,481,100 | |
| Total IBL46 SPOT | | | | | | | | 225,034,233,000.00 | 24,962,200 | 12,481,100 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|-------------------|
| Total For IBL46 | | | | | | | | | 225,034,233,000.00 | 24,962,200 | 12,481,100 |
| IBL49 On 02/04/2018 Spot Bond | | | 7.32000 | 101.82954 | 7.32000 | 101.74937 | | | 8,244,431,088,000.00 | 1,126,288,400 | 31,572,100 |
| Total IBL49 SPOT | | | | | | | | | 8,244,431,088,000.00 | 1,126,288,400 | 31,572,100 |
| Total For IBL49 | | | | | | | | | 8,244,431,088,000.00 | 1,126,288,400 | 31,572,100 |
| IBL49/F On 02/04/2018 Spot Bond | | | 7.34000 | 101.82461 | 7.34000 | 101.74423 | | | 0.00 | 0 | 0 |
| Total IBL49/R203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL49/R203 | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 9.00500 | 103.98409 | 9.00500 | 103.88457 | | | 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 | | | | | 0.00000 | 101.32989 | | | 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 | | | 8.35500 | 103.26914 | 8.35500 | 103.17731 | | | 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 | | | | | 0.00000 | 101.45010 | | | 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 | | | 8.31500 | 104.37876 | 8.31500 | 104.28637 | | | 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 | | | 9.70500 | 106.31835 | 9.70500 | 106.20889 | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | | 0.00000 | 99.79808 | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | | 0.00000 | 101.21426 | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.38540 | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | 0.00 | 0 | 0 |
| IBL66 On 12/03/2018 Spot Bond | | | | | 0.00000 | 100.53119 | | | 0.00 | 0 | 0 |
| Total IBL66 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 IBL66 | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 3.76000 | 144.29048 | 3.76000 | 144.15139 | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | 0.00 | 0 | 0 |
| IBL68 On 29/06/2018 Spot Bond | | | | | 0.00000 | 100.04837 | | | 0.00 | 0 | 0 |
| Total IBL68 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL68 | | | | | | | | | 0.00 | 0 | 0 |
| IBL69U On 22/07/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL69U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL69U | | | | | | | | | 0.00 | 0 | 0 |
| IBL73 On 19/08/2018 Spot Bond | | | | | 0.00000 | 100.96875 | | | 0.00 | 0 | 0 |
| Total IBL73 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL73 | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 102.10982 | | | 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 | | | | | 0.00000 | 101.03120 | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 100.77484 | | | 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 | | | 9.75500 | 102.10326 | 9.75500 | 101.99586 | | | 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 | | | 8.14500 | 106.17015 | 8.14500 | 106.07806 | | | 0.00 | 0 | 0 |
| Total IBL79 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL79 | | | | | | | | | 0.00 | 0 | 0 |
| IBL80U On 02/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL80U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL80U | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | 0.00 | 0 | 0 |
| IBL82 On 29/01/2019 Spot Bond | | | | | 0.00000 | 101.76981 | | | 0.00 | 0 | 0 |
| Total IBL82 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 IBL82 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL83 On 22/03/2019 Spot Bond | | | | | 0.00000 | 100.02973 | | | | 0.00 | 0 | 0 |
| Total IBL83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL83 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL84U On 21/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL85 On 20/05/2019 Spot Bond | | | | | 0.00000 | 101.39027 | | | | 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 | | | | | 0.00000 | 102.26747 | | | | 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 | | | 8.44500 | 102.80831 | 8.44500 | 102.71439 | | | | 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 | | | 9.10500 | 104.67419 | 9.10500 | 104.57125 | | | | 0.00 | 0 | 0 |
| Total IBL88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 17.14304 | 100.00000 | 16.99011 | | | | 0.00 | 0 | 0 |
| Total IBL88/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 100.81706 | | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL90U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL90U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL91 On 02/06/2018 Spot Bond | | | | | 0.00000 | 100.59607 | | | | 0.00 | 0 | 0 |
| Total IBL91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL91 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 101.85814 | | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL93 On 31/08/2018 Spot Bond | | | | | 0.00000 | 100.97389 | | | | 0.00 | 0 | 0 |
| Total IBL93 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 IBL93 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL94 On 06/09/2019 Spot Bond | | | | | 0.00000 | 100.71945 | | | | 0.00 | 0 | 0 |
| Total IBL94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.19765 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | | 0.00000 | 100.18739 | | | | 0.00 | 0 | 0 |
| Total IBL96 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | | 0.00000 | 99.88962 | | | | 0.00 | 0 | 0 |
| Total IBL97 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL97 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL98 On 03/10/2023 Spot Bond | | | | | 0.00000 | 99.88405 | | | | 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 | | | 8.31500 | 102.90630 | 8.31500 | 102.81421 | | | | 0.00 | 0 | 0 |
| Total IBL99 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL99 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCC01 On 06/12/2018 Spot Bond | | | | | 0.00000 | 100.51139 | | | | 0.00 | 0 | 0 |
| Total IDCC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCC01 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG02 On 22/10/2018 Spot Bond | | | | | 0.00000 | 101.74763 | | | | 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 | | | 9.42500 | 99.00823 | 9.42500 | 98.90808 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.78194 | | | | 0.00 | 0 | 200,000,000 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| IDCG06 On 24/11/2024 Spot Bond | | | 10.55000 | 96.19619 | 10.55000 | 96.08697 | | | | 0.00 | 0 | 0 |
| Total IDCG06 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 IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.08390 | | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.58000 | 99.54686 | 11.58000 | 99.38731 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | | 0.00000 | 100.57744 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.58568 | | | | 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 | | | 10.65000 | 101.66308 | 10.65000 | 101.54723 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP05 On 14/03/2018 Spot Bond | | | 4.00000 | 101.21248 | 4.00000 | 101.16847 | | | | 0.00 | 0 | 0 |
| Total IDCP05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 100.79744 | | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.33523 | | | | 0.00 | 0 | 0 |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1U On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP1U | | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 8.95000 | 99.37070 | 8.95000 | 99.27514 | | | | 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 | | | 7.81500 | 104.60851 | 7.81500 | 104.52041 | | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 IN276U | | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | | 0.00 | 0 | 0 |
| IN286U On 15/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN302U On 30/03/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN302U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN302U | | | | | | | | | | 0.00 | 0 | 0 |
| IN303U On 01/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN303U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN303U | | | | | | | | | | 0.00 | 0 | 0 |
| IN304U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN304U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN304U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN313U On 11/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 IN334U | | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN342U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN342U | | | | | | | | | | 0.00 | 0 | 0 |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN345U | | | | | | | | | | 0.00 | 0 | 0 |
| IN346U On 15/04/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN346U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN346U | | | | | | | | | | 0.00 | 0 | 0 |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | 0 |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | 0 |
| IN359U On 01/07/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN359U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN359U | | | | | | | | | | 0.00 | 0 | 0 |
| IN364U On 13/04/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN364U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN364U | | | | | | | | | | 0.00 | 0 | 0 |
| ING132 On 22/12/2018 Spot Bond | | | | | 0.00000 | 100.04940 | | | | 0.00 | 0 | 0 |
| Total ING132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING132 | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 78.65983 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING228 On 22/09/2018 Spot Bond | | | | | 0.00000 | 100.04546 | | | | 0.00 | 0 | 0 |
| Total ING228 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 ING228 | | | | | | | | | | 0.00 | 0 | 0 |
| ING232 On 04/10/2018 Spot Bond | | | | | 0.00000 | 104.28565 | | | | 0.00 | 0 | 0 |
| Total ING232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING232 | | | | | | | | | | 0.00 | 0 | 0 |
| ING335 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.96370 | | | | 0.00 | 0 | 0 |
| Total ING335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING335 | | | | | | | | | | 0.00 | 0 | 0 |
| ING360 On 22/09/2022 Spot Bond | | | | | 0.00000 | 100.04949 | | | | 0.00 | 0 | 0 |
| Total ING360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING360 | | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 100.69114 | | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.46631 | | | | 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 | | | | | 0.00000 | 103.14341 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For INLV02 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.43319 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For INLV03 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| INLV04 On 11/02/2021 Spot Bond | | | 11.46500 | 108.30035 | 11.46500 | 108.16919 | | | | 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 | 103.50900 | 10.00000 | 103.40100 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF08 On 01/07/2018 Spot Bond | | | | | 0.00000 | 99.91094 | | | | 0.00 | 0 | 0 |
| Total IPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | | 0.00000 | 100.39935 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF11 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 IPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 100.60643 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | | 0.00000 | 100.25715 | | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.26455 | | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.26898 | | | | 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 | | | | | 0.00000 | 100.03051 | | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.03241 | | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.03432 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.25665 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.26612 | | | | 0.00 | 0 | 0 |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.36769 | | | | 0.00 | 0 | 0 |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF23U On 02/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF23U | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC16 On 26/01/2018 Spot Bond | | | | | 0.00000 | 103.19693 | | | | 0.00 | 0 | 0 |
| Total IPFC16 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 IPFC16 | | | | | | | | | 0.00 | 0 | 0 |
| IPL10 On 20/05/2021 Spot Bond | | | 9.31500 | 101.25022 | 9.31500 | 101.14842 | | | 0.00 | 0 | 1,850,000,000 |
| Total IPL10 SPOT | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| Total For IPL10 | | | | | | | | | 0.00 | 0 | 1,850,000,000 |
| IPL11 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.87760 | | | 0.00 | 150,000,000 | 50,000,000 |
| Total IPL11 SPOT | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total For IPL11 | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| IPL7 On 05/04/2018 Spot Bond | | | | | 0.00000 | 100.04000 | | | 0.00 | 90,000,000 | 30,000,000 |
| Total IPL7 SPOT | | | | | | | | | 0.00 | 90,000,000 | 30,000,000 |
| Total For IPL7 | | | | | | | | | 0.00 | 90,000,000 | 30,000,000 |
| IPL7/Jif On 05/04/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPL7/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL7/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPL8 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.03023 | | | 0.00 | 0 | 0 |
| Total IPL8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8 | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/Jif On 10/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IPL9 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.93048 | | | 0.00 | 0 | 0 |
| Total IPL9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL9 | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 101.15704 | 2.75000 | 101.12701 | | | 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 | | | 5.87000 | 139.18710 | 5.87000 | 139.02084 | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | | 0.00000 | 99.57901 | | | 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 | | | | | 0.00000 | 99.08405 | | | 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 | | | 4.58000 | 4.58000 | 4.58000 | 114.07177 | | | 0.00 | 0 | 0 |
| Total IV030 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 IV030 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 4.58000 | 4.58000 | 4.58000 | 114.07177 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2020 Spot Bond | | | | | 0.00000 | 100.49365 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV032 On 14/08/2018 Spot Bond | | | | | 0.00000 | 102.10453 | | | | 0.00 | 0 | 0 |
| Total IV032 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV032 | | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 102.07326 | | | | 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 | | | 11.36500 | 107.67758 | 11.36500 | 107.54828 | | | | 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 | | | | | 0.00000 | 101.87752 | | | | 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 | | | | | 0.00000 | 102.06980 | | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.05914 | | | | 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 | | | 5.21000 | 5.21000 | 5.21000 | 136.50660 | | | | 0.00 | 0 | 0 |
| Total IV039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV039 | | | | | | | | | | 0.00 | 0 | 0 |
| IV040 On 29/09/2021 Spot Bond | | | | | 0.00000 | 99.99966 | | | | 0.00 | 0 | 0 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | 0 |
| IV041 On 29/09/2021 Spot Bond | | | 11.71500 | 103.85317 | 11.71500 | 103.72260 | | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 101.20735 | | | | 0.00 | 0 | 0 |
| Total IV042 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 IV042 | | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2021 Spot Bond | | | 11.60500 | 11.60500 | 11.60500 | 104.02531 | | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.81026 | | | | 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 | | | 5.21000 | 136.65937 | 5.21000 | 136.50660 | | | | 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 | | | | | 0.00000 | 100.23907 | | | | 0.00 | 0 | 0 |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | 0 |
| IV08 On 30/04/2018 Spot Bond | | | 8.84500 | 103.89660 | 8.84500 | 103.79878 | | | | 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 | | | | | 0.00000 | 101.99097 | | | | 0.00 | 0 | 0 |
| Total IV09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV09 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | 0 |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV118U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV118U | | | | | | | | | | 0.00 | 0 | 0 |
| IV123U On 18/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV123U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV123U | | | | | | | | | | 0.00 | 0 | 0 |
| IV125U On 07/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV125U | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 4.62000 | 154.93331 | 4.62000 | 154.76896 | | | | 0.00 | 0 | 0 |
| Total IV19A 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 IV19A | | | | | | | | | 0.00 | 0 | 0 |
| IVA698 On 09/11/2019 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 7.35000 | | | 0.00 | 0 | 0 |
| Total IVA698 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA698 | | | | | | | | | 0.00 | 0 | 0 |
| IVA707 On 09/01/2018 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 99.63640 | | | 0.00 | 0 | 0 |
| Total IVA707 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA707 | | | | | | | | | 0.00 | 0 | 0 |
| IVA708 On 15/01/2018 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 99.51578 | | | 0.00 | 0 | 0 |
| Total IVA708 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA708 | | | | | | | | | 0.00 | 0 | 0 |
| IVA709 On 18/01/2018 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 99.45558 | | | 0.00 | 0 | 0 |
| Total IVA709 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA709 | | | | | | | | | 0.00 | 0 | 0 |
| IVA711 On 01/02/2018 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 99.16457 | | | 0.00 | 0 | 0 |
| Total IVA711 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA711 | | | | | | | | | 0.00 | 0 | 0 |
| IVA712 On 08/02/2018 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 99.02333 | | | 0.00 | 0 | 0 |
| Total IVA712 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA712 | | | | | | | | | 0.00 | 0 | 0 |
| IVA713 On 15/02/2018 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 98.88249 | | | 0.00 | 0 | 0 |
| Total IVA713 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA713 | | | | | | | | | 0.00 | 0 | 0 |
| IVA714 On 22/02/2018 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 98.74205 | | | 0.00 | 0 | 0 |
| Total IVA714 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA714 | | | | | | | | | 0.00 | 0 | 0 |
| IVA716 On 08/03/2018 Spot Bond | | | 7.60000 | 7.60000 | 7.60000 | 98.44219 | | | 0.00 | 0 | 0 |
| Total IVA716 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA716 | | | | | | | | | 0.00 | 0 | 0 |
| IVA717 On 15/03/2018 Spot Bond | | | 7.60000 | 7.60000 | 7.60000 | 98.30114 | | | 0.00 | 0 | 0 |
| Total IVA717 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA717 | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | | 0.00000 | 99.88606 | | | 0.00 | 0 | 0 |
| Total IVC027 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 IVC027 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | | 0.00000 | 99.91080 | | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.90868 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | | 0.00000 | 96.56375 | | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 8.91500 | 104.81248 | 8.91500 | 104.71316 | | | | 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 | 39.57219 | 100.00000 | 39.22491 | | | | 0.00 | 0 | 0 |
| Total IVC037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC037 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC038 On 16/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 9.23500 | 104.44712 | 9.23500 | 104.34468 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.93590 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC051 On 03/02/2018 Spot Bond | | | | | 0.00000 | 101.37800 | | | | 0.00 | 0 | 0 |
| Total IVC051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC051 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC053 On 11/02/2018 Spot Bond | | | | | 0.00000 | 101.14065 | | | | 0.00 | 0 | 0 |
| Total IVC053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC053 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | | 0.00000 | 100.04657 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC060 On 31/07/2018 Spot Bond | | | | | 0.00000 | 101.44222 | | | | 0.00 | 0 | 0 |
| Total IVC060 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 IVC060 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC061 On 01/07/2018 Spot Bond | | | | | 0.00000 | 99.95546 | | | | 0.00 | 0 | 0 |
| Total IVC061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC061 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | | 0.00000 | 101.34029 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC065 On 10/09/2018 Spot Bond | | | | | 0.00000 | 100.44773 | | | | 0.00 | 0 | 0 |
| Total IVC065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC065 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC070 On 20/01/2019 Spot Bond | | | | | 0.00000 | 102.40661 | | | | 0.00 | 0 | 0 |
| Total IVC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC070 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | | 0.00000 | 101.69602 | | | | 0.00 | 0 | 0 |
| Total IVC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC077 On 04/05/2018 Spot Bond | | | | | 0.00000 | 101.36259 | | | | 0.00 | 0 | 0 |
| Total IVC077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC077 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | | 0.00000 | 101.85090 | | | | 0.00 | 0 | 0 |
| Total IVC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC081 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC088 On 12/04/2018 Spot Bond | | | | | 0.00000 | 101.90495 | | | | 0.00 | 0 | 60,000,000 |
| Total IVC088 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For IVC088 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| IVC092 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.89165 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC093 On 24/11/2018 Spot Bond | | | | | 0.00000 | 100.85379 | | | | 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 | | | 10.08500 | 103.05601 | 10.08500 | 102.94465 | | | | 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 | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | 0 |
| Total IVC097 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 IVC097 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC098 On 14/06/2018 Spot Bond | | | 8.31500 | 100.74409 | 8.31500 | 100.65566 | | | | 0.00 | 0 | 0 |
| Total IVC098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC098 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC101 On 24/01/2018 Spot Bond | | | | | 0.00000 | 101.54415 | | | | 0.00 | 0 | 60,000,000 |
| Total IVC101 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For IVC101 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.60236 | | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | | 0.00000 | 100.52924 | | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.39931 | | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.99990 | | | | 0.00 | 0 | 0 |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC108 On 29/07/2019 Spot Bond | | | | | 0.00000 | 101.58133 | | | | 0.00 | 0 | 0 |
| Total IVC108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC108 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 101.02305 | | | | 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 | | | 9.73500 | 101.26499 | 9.73500 | 101.15868 | | | | 0.00 | 0 | 0 |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC111 On 19/05/2020 Spot Bond | | | | | 0.00000 | 100.91751 | | | | 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 | | | | | 0.00000 | 100.82097 | | | | 0.00 | 0 | 0 |
| Total IVC112 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 IVC112 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC113 On 26/08/2018 Spot Bond | | | | | 0.00000 | 100.79211 | | | | 0.00 | 0 | 0 |
| Total IVC113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC113 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 100.38574 | | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 101.12083 | | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC119 On 21/02/2019 Spot Bond | | | | | 0.00000 | 100.92042 | | | | 0.00 | 0 | 0 |
| Total IVC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC119 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC120 On 01/07/2018 Spot Bond | | | | | 0.00000 | 99.90541 | | | | 0.00 | 0 | 0 |
| Total IVC120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC120 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC121 On 22/09/2018 Spot Bond | | | | | 0.00000 | 100.03224 | | | | 0.00 | 0 | 0 |
| Total IVC121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC121 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC122 On 20/01/2020 Spot Bond | | | | | 0.00000 | 101.77137 | | | | 0.00 | 0 | 0 |
| Total IVC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC122 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC124 On 17/09/2018 Spot Bond | | | | | 0.00000 | 100.27201 | | | | 0.00 | 0 | 0 |
| Total IVC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC124 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC126 On 30/04/2019 Spot Bond | | | | | 0.00000 | 100.93473 | | | | 0.00 | 0 | 0 |
| Total IVC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC126 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC73U On 22/03/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC73U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC73U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF36U On 22/03/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF36U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF36U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF38U On 16/04/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF38U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF38U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2019 Spot Bond | | | | | 0.00000 | 101.66642 | | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | | 0.00000 | 100.40106 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | | 0.00000 | 100.57902 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|------------------|---------------|
| Total For KAP003 | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 29/06/2018 Spot Bond | | | | | 0.00000 | 100.14498 | | | 0.00 | 0 | 0 |
| Total KAP005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP005 | | | | | | | | | 0.00 | 0 | 0 |
| KAP005 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.99990 | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 26/10/2021 Spot Bond | | | 9.63500 | 103.73827 | 9.63500 | 103.63105 | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 28/11/2019 Spot Bond | | | | | 0.00000 | 101.56594 | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.86808 | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.34245 | | | 0.00 | 0 | 0 |
| Total KAP010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP010 | | | | | | | | | 0.00 | 0 | 0 |
| KAP010 On 01/12/2022 Spot Bond | | | | | 0.00000 | 100.72846 | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | 0.00 | 0 | 0 |
| KAP012 On 01/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.63427 | | | 0.00 | 0 | 0 |
| Total KAP11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP11 | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 05/08/2020 Spot Bond | | | | | 0.00000 | 101.58246 | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 12/07/2020 Spot Bond | | | | | 0.00000 | 101.97103 | | | 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 | | | 9.70000 | 126.04301 | 9.70000 | 125.91116 | | 275,786,520,000.00 | 28,431,600 | 7,107,900 | |
| Total KW01 SPOT | | | | | | | | 275,786,520,000.00 | 28,431,600 | 7,107,900 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|-------------------|------------------|
| Total For KW01 | | | | | | | | | | 275,786,520,000.00 | 28,431,600 | 7,107,900 |
| LBK05 On 28/02/2019 Spot Bond | | | | | 0.00000 | 100.33356 | | | | 0.00 | 0 | 0 |
| Total LBK05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | | 0.00000 | 101.55871 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LBK08/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 9.58500 | 100.97224 | 9.58500 | 100.86783 | | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 100.91258 | 9.62000 | 100.80786 | | | | 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 | 103.40623 | 9.71000 | 103.29971 | | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | | 0.00 | 0 | 0 |
| LBK14L On 31/03/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LBK14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK14U | | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 102.14563 | | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | | 0.00000 | 100.72924 | | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.03623 | | | | 0.00 | 0 | 0 |
| Total LBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 102.23202 | | | | 0.00 | 0 | 0 |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK19 On 23/03/2018 Spot Bond | | | | | 0.00000 | 100.04359 | | | | 0.00 | 0 | 0 |
| Total LBK19 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 LBK19 | | | | | | | | | 0.00 | 0 | 0 |
| LBK20 On 08/06/2022 Spot Bond | | | 9.80500 | 102.07881 | 9.80500 | 101.97149 | | | 0.00 | 0 | 2,500,000,000 |
| Total LBK20 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LBK20 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LBK21 On 04/09/2018 Spot Bond | | | | | 0.00000 | 100.56941 | | | 0.00 | 400,000,000 | 400,000,000 |
| Total LBK21 SPOT | | | | | | | | | 0.00 | 400,000,000 | 400,000,000 |
| Total For LBK21 | | | | | | | | | 0.00 | 400,000,000 | 400,000,000 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.59631 | | | 0.00 | 0 | 0 |
| Total LBK22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK22 | | | | | | | | | 0.00 | 0 | 0 |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.61802 | | | 0.00 | 0 | 0 |
| Total LBK23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK23 | | | | | | | | | 0.00 | 0 | 0 |
| LBK24 On 10/10/2024 Spot Bond | | | 10.27500 | 102.41451 | 10.27500 | 102.30180 | | | 0.00 | 0 | 4,000,000,000 |
| Total LBK24 SPOT | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For LBK24 | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| LGL03 On 03/04/2018 Spot Bond | | | 7.72500 | 101.85825 | 7.72500 | 101.77372 | | 1,060,379,850,000.00 | | 137,266,000 | 34,316,500 |
| Total LGL03 SPOT | | | | | | | | 1,060,379,850,000.00 | | 137,266,000 | 34,316,500 |
| Total For LGL03 | | | | | | | | 1,060,379,850,000.00 | | 137,266,000 | 34,316,500 |
| LGL04 On 14/08/2020 Spot Bond | | | 9.28500 | 103.21967 | 9.28500 | 103.11789 | | | 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 | | | | | 0.00000 | 101.75879 | | | 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 | | | 9.85500 | 103.77594 | 9.85500 | 103.66629 | | | 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 | | | | | 0.00000 | 100.73236 | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL07 | | | | | | | | | 0.00 | 0 | 0 |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 101.60647 | | | 0.00 | 0 | 0 |
| Total LGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL08 | | | | | | | | | 0.00 | 0 | 0 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 100.81634 | | | 0.00 | 0 | 0 |
| Total LGL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| LHC021 On 12/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC02U | | | | | | | | | | 0.00 | 0 | 0 |
| LHL17 On 14/11/2018 Spot Bond | | | | | 0.00000 | 103.61573 | | | | 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 | | | 10.14500 | 104.33708 | 10.14500 | 104.22306 | | | | 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 | | | 13.58500 | 103.03348 | 13.58500 | 102.88394 | | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.63708 | | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.52707 | | | | 0.00 | 0 | 0 |
| Total LHL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL27 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.58918 | | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | | 0.00000 | 102.65996 | | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 100.92417 | | | | 0.00 | 0 | 0 |
| Total LRFA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFB2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.52296 | | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.04374 | | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ09 On 01/02/2018 Spot Bond | | | | | 0.00000 | 101.27562 | | | | 0.00 | 0 | 0 |
| Total MAQ096 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 MAQ096 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total MAQ0A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | | 0.00000 | 105.96741 | | | | 0.00 | 0 | 0 |
| Total MAQ0A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A3 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 31/08/2018 Spot Bond | | | | | 0.00000 | 106.24544 | | | | 0.00 | 0 | 0 |
| Total MAQ0A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0A4 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0A On 28/02/2018 Spot Bond | | | | | 0.00000 | 102.40089 | | | | 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 | | | | | 0.00000 | 102.41691 | | | | 0.00 | 0 | 0 |
| Total MAQ0J1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J1 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ0J On 28/12/2020 Spot Bond | | | | | 0.00000 | 102.34489 | | | | 0.00 | 0 | 0 |
| Total MAQ0J2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ0J2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ11 On 09/11/2018 Spot Bond | | | | | 0.00000 | 101.07654 | | | | 0.00 | 0 | 0 |
| Total MAQ111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ111 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ11 On 09/02/2018 Spot Bond | | | | | 0.00000 | 99.15837 | | | | 0.00 | 0 | 0 |
| Total MAQ112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ112 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ11 On 16/01/2018 Spot Bond | | | | | 0.00000 | 99.64434 | | | | 0.00 | 0 | 0 |
| Total MAQ113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ113 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ11 On 10/12/2018 Spot Bond | | | | | 0.00000 | 100.39437 | | | | 0.00 | 0 | 0 |
| Total MAQ114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ114 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ11 On 15/03/2018 Spot Bond | | | | | 0.00000 | 98.46294 | | | | 0.00 | 0 | 0 |
| Total MAQ115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ115 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 13/04/2018 Spot Bond | | | | | 0.00000 | 101.99184 | | | | 0.00 | 0 | 0 |
| Total MBF045 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 MBF045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 17/08/2018 Spot Bond | | | | | 0.00000 | 101.36101 | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total MBF046 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total For MBF046 | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| MBF04 On 07/06/2019 Spot Bond | | | | | 0.00000 | 101.11965 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 14/03/2019 Spot Bond | | | | | 0.00000 | 100.81065 | | | | 0.00 | 0 | 0 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.21764 | | | | 0.00 | 0 | 0 |
| Total MBF051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 16/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBF051/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/09/2019 Spot Bond | | | | | 0.00000 | 100.71020 | | | | 0.00 | 0 | 0 |
| Total MBF053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF053 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 27/03/2018 Spot Bond | | | | | 0.00000 | 100.04027 | | | | 0.00 | 0 | 0 |
| Total MBF054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF054 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.32682 | | | | 0.00 | 0 | 0 |
| Total MBF055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF055 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/08/2018 Spot Bond | | | | | 0.00000 | 100.67758 | | | | 0.00 | 0 | 0 |
| Total MBF056 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF056 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.73394 | | | | 0.00 | 0 | 0 |
| Total MBF057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF057 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.39781 | | | | 0.00 | 0 | 0 |
| Total MBP035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 11/04/2020 Spot Bond | | | | | 0.00000 | 101.78252 | | | | 0.00 | 0 | 0 |
| Total MBP036 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 MBP036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 26/05/2020 Spot Bond | | | | | 0.00000 | 100.73594 | | | | 0.00 | 0 | 0 |
| Total MBP037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.30655 | | | | 0.00 | 0 | 0 |
| Total MBP038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP038 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP34 On 29/04/2018 Spot Bond | | | | | 0.00000 | 101.36090 | | | | 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 | | | 8.54500 | 102.49784 | 8.54500 | 102.40363 | | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.00000 | 103.15555 | 8.00000 | 103.06666 | | | | 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 | | | 8.59500 | 102.27881 | 8.59500 | 102.18427 | | | | 0.00 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 101.90292 | 8.91000 | 101.80535 | | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | | 0.00000 | 99.83040 | | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | | 0.00000 | 99.82372 | | | | 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 | | | 8.56500 | 100.65907 | 8.56500 | 100.56735 | | | | 0.00 | 0 | 0 |
| Total MEFBSB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFBSB4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.49000 | 101.62106 | 9.49000 | 101.51870 | | | | 0.00 | 0 | 0 |
| Total MEFBSB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFBSB5 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | | 0.00000 | 100.20338 | | | | 0.00 | 0 | 0 |
| Total MFS1A2 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 MFS1A2 | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 9.38500 | 9.38500 | 9.38500 | 101.61652 | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | 0.00 | 0 | 0 |
| MMF10 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.34977 | | | 0.00 | 0 | 0 |
| Total MMF101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF101 | | | | | | | | | 0.00 | 0 | 0 |
| MMF20 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.37783 | | | 0.00 | 0 | 0 |
| Total MMF201 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF201 | | | | | | | | | 0.00 | 0 | 0 |
| MMF30 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.48031 | | | 0.00 | 0 | 0 |
| Total MMF301 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF301 | | | | | | | | | 0.00 | 0 | 0 |
| MMF40 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.48031 | | | 0.00 | 0 | 0 |
| Total MMF401 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF401 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2019 Spot Bond | | | | | 0.00000 | 99.92493 | | | 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 | | | 9.66500 | 9.66500 | 9.66500 | 103.91802 | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2020 Spot Bond | | | | | 0.00000 | 100.83395 | | | 0.00 | 60,000,000 | 20,000,000 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 60,000,000 | 20,000,000 |
| Total For MMIG03 | | | | | | | | | 0.00 | 60,000,000 | 20,000,000 |
| MMIG0 On 12/08/2025 Spot Bond | | | 11.50000 | 11.50000 | 11.50000 | 103.24139 | | | 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 | | | 10.25500 | 10.25500 | 10.25500 | 106.26051 | | 441,660,289,000.00 | | 43,067,800 | 1,071,533,900 |
| Total MMIG05 SPOT | | | | | | | | 441,660,289,000.00 | | 43,067,800 | 1,071,533,900 |
| Total For MMIG05 | | | | | | | | 441,660,289,000.00 | | 43,067,800 | 1,071,533,900 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 102.01995 | | | 0.00 | 0 | 0 |
| Total MMIG06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG06 | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 13/07/2020 Spot Bond | | | | | 0.00000 | 102.31933 | | | 0.00 | 0 | 0 |
| Total MTN06 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 MTN06 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 101.90972 | | | | 0.00 | 0 | 0 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.89718 | | | | 0.00 | 0 | 0 |
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 12,000,000,000,000.00 | | 120,000,000 | 40,000,000 |
| Total MTN08U SPOT | | | | | | | | | 12,000,000,000,000.00 | | 120,000,000 | 40,000,000 |
| Total For MTN08U | | | | | | | | | 12,000,000,000,000.00 | | 120,000,000 | 40,000,000 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.94040 | | | | 0.00 | 0 | 0 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MTN09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | | 0.00 | 0 | 0 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.99426 | | | | 0.00 | 0 | 0 |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC1 On 15/05/2018 Spot Bond | | | | | 0.00000 | 101.06597 | | | | 0.00 | 0 | 0 |
| Total MTNC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC19 | | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | | 0.00000 | 101.21426 | | | | 0.00 | 0 | 0 |
| Total MWAR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N5D23 On 20/09/2019 Spot Bond | | | | | 0.00000 | 100.23573 | | | | 0.00 | 0 | 0 |
| Total N5D23 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 N5D23 | | | | | | | | | 0.00 | 0 | 0 |
| N5E23 On 20/06/2023 Spot Bond | | | | | 0.00000 | 108.87579 | | | 0.00 | 0 | 0 |
| Total N5E23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5E23 | | | | | | | | | 0.00 | 0 | 0 |
| N5F23L On 20/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N5F23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5F23U | | | | | | | | | 0.00 | 0 | 0 |
| N5G23I On 20/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total N5G23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N5G23U | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 9.60500 | 95.84366 | 9.60500 | 95.74436 | | | 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 | | | 9.06500 | 101.26089 | 9.06500 | 101.16229 | | 12,575,490,144,000.00 | 1,387,257,600 | 646,814,400 | |
| Total NAM02 SPOT | | | | | | | | 12,575,490,144,000.00 | 1,387,257,600 | 646,814,400 | |
| Total For NAM02 | | | | | | | | 12,575,490,144,000.00 | 1,387,257,600 | 646,814,400 | |
| NAM03 On 01/08/2023 Spot Bond | | | 9.60500 | 106.12471 | 9.60500 | 106.01656 | | 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 | | | 10.50000 | 104.43542 | 10.50000 | 104.31932 | | 0.00 | 0 | 0 | |
| Total NAM04 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NAM04 | | | | | | | | 0.00 | 0 | 0 | |
| NBK11/ On 28/11/2020 Spot Bond | | | 8.59000 | 101.68020 | 8.59000 | 101.58575 | | 0.00 | 0 | 0 | |
| Total NBK11A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK11A | | | | | | | | 0.00 | 0 | 0 | |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.39000 | 102.66731 | 9.39000 | 102.56326 | | 0.00 | 0 | 0 | |
| Total NBK12A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK12A | | | | | | | | 0.00 | 0 | 0 | |
| NBK12/ On 19/03/2021 Spot Bond | | | 9.38000 | 102.69451 | 9.38000 | 102.59054 | | 0.00 | 0 | 0 | |
| Total NBK12A/R208 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK12A/R208 | | | | | | | | 0.00 | 0 | 0 | |
| NBK13/ On 19/03/2024 Spot Bond | | | 9.40500 | 104.29777 | 9.40500 | 104.19191 | | 0.00 | 0 | 0 | |
| Total NBK13A SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK13A | | | | | | | | 0.00 | 0 | 0 | |
| NBK14/ On 25/06/2021 Spot Bond | | | 8.86500 | 101.29031 | 8.86500 | 101.35186 | | 0.00 | 0 | 0 | |
| Total NBK14A 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 NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15, On 11/02/2022 Spot Bond | | | 9.41500 | 101.33273 | 9.41500 | 101.23144 | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | 0 |
| NBK16, On 12/02/2025 Spot Bond | | | 9.95500 | 101.06753 | 9.95500 | 100.96087 | | | 0.00 | 0 | 860,000,000 |
| Total NBK16A SPOT | | | | | | | | | 0.00 | 0 | 860,000,000 |
| Total For NBK16A | | | | | | | | | 0.00 | 0 | 860,000,000 |
| NBK17, On 22/04/2026 Spot Bond | | | 9.94000 | 101.99498 | 9.94000 | 101.88631 | | 795,200,000,000.00 | | 80,000,000 | 1,160,000,000 |
| Total NBK17A SPOT | | | | | | | | 795,200,000,000.00 | | 80,000,000 | 1,160,000,000 |
| Total For NBK17A | | | | | | | | 795,200,000,000.00 | | 80,000,000 | 1,160,000,000 |
| NBK18, On 01/06/2020 Spot Bond | | | 9.01500 | 101.32005 | 9.01500 | 101.22192 | | | 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 | | | 9.56500 | 101.09614 | 9.56500 | 100.99239 | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | 0.00 | 0 | 0 |
| NBK20, On 01/06/2026 Spot Bond | | | 9.85000 | 103.76446 | 9.85000 | 103.65489 | | 10,095,812,660,000.00 | | 1,024,955,600 | 256,238,900 |
| Total NBK20A SPOT | | | | | | | | 10,095,812,660,000.00 | | 1,024,955,600 | 256,238,900 |
| Total For NBK20A | | | | | | | | 10,095,812,660,000.00 | | 1,024,955,600 | 256,238,900 |
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 98.41033 | | | 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 | | | 10.13000 | 107.76914 | 10.13000 | 107.65345 | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | 0.00 | 0 | 0 |
| NBK22, On 19/11/2022 Spot Bond | | | 9.74500 | 102.44051 | 9.74500 | 102.33286 | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | 0.00 | 0 | 0 |
| NBK22I On 12/02/2018 Spot Bond | | | | | 0.00000 | 101.13268 | | | 0.00 | 0 | 0 |
| Total NBK22B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22B | | | | | | | | | 0.00 | 0 | 0 |
| NBK23, On 19/11/2025 Spot Bond | | | 9.80000 | 106.05621 | 9.80000 | 105.94415 | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | | 0.00000 | 101.16837 | | | 0.00 | 0 | 0 |
| Total NBK23B 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 NBK23B | | | | | | | | | 0.00 | 0 | 0 |
| NBK24, On 19/11/2027 Spot Bond | | | 10.10000 | 106.44824 | 10.10000 | 106.33241 | | | 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 | | | | | 0.00000 | 101.08455 | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | 0.00 | 0 | 0 |
| NBK25, On 17/02/2023 Spot Bond | | | 9.64500 | 9.64500 | 9.64500 | 107.89304 | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.08904 | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | 0 |
| NBK26, On 10/05/2023 Spot Bond | | | 100.00000 | 13.18915 | 100.00000 | 13.07150 | | | 0.00 | 0 | 0 |
| Total NBK26A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26A | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 22/04/2026 Spot Bond | | | | | 0.00000 | 102.36124 | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | 0.00 | 0 | 0 |
| NBK27, On 10/05/2026 Spot Bond | | | 10.05000 | 107.72466 | 10.05000 | 107.60800 | | 12,617,308,680,000.00 | 1,255,453,600 | 313,863,400 | |
| Total NBK27A SPOT | | | | | | | | 12,617,308,680,000.00 | 1,255,453,600 | 313,863,400 | |
| Total For NBK27A | | | | | | | | 12,617,308,680,000.00 | 1,255,453,600 | 313,863,400 | |
| NBK27I On 01/06/2018 Spot Bond | | | | | 0.00000 | 100.96000 | | | 0.00 | 0 | 0 |
| Total NBK27B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27B | | | | | | | | | 0.00 | 0 | 0 |
| NBK28, On 02/08/2023 Spot Bond | | | 9.65500 | 105.65031 | 9.65500 | 105.54208 | | 15,902,263,888,000.00 | 1,647,049,600 | 411,762,400 | |
| Total NBK28A SPOT | | | | | | | | 15,902,263,888,000.00 | 1,647,049,600 | 411,762,400 | |
| Total For NBK28A | | | | | | | | 15,902,263,888,000.00 | 1,647,049,600 | 411,762,400 | |
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.92269 | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | 0.00 | 0 | 0 |
| NBK29, On 31/07/2026 Spot Bond | | | 10.00000 | 107.24068 | 10.00000 | 107.12700 | | | 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 | | | | | 0.00000 | 101.23562 | | | 0.00 | 0 | 0 |
| Total NBK29B 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 NBK29B | | | | | | | | | 0.00 | 0 | 0 |
| NBK30 On 20/02/2024 Spot Bond | | | 9.44500 | 104.20932 | 9.44500 | 104.10484 | | | 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 | | | | | 0.00000 | 100.94909 | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.01908 | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | 0 |
| NBK32I On 26/02/2019 Spot Bond | | | | | 0.00000 | 100.75749 | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | | 0.00000 | 101.52447 | | | 0.00 | 0 | 0 |
| Total NBK33B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK33B | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 102.43524 | | | 0.00 | 300,000,000 | 100,000,000 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 300,000,000 | 100,000,000 |
| Total For NBK34B | | | | | | | | | 0.00 | 300,000,000 | 100,000,000 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 101.21449 | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 101.24749 | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | 0.00 | 0 | 0 |
| NBK37I On 02/08/2019 Spot Bond | | | | | 0.00000 | 101.61890 | | | 0.00 | 0 | 0 |
| Total NBK37B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK37B | | | | | | | | | 0.00 | 0 | 0 |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 101.37744 | | | 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 | | | 8.14500 | 108.59911 | 8.14500 | 108.50336 | | 5,896,233,918,000.00 | | 723,908,400 | 180,977,100 |
| Total NBK3A SPOT | | | | | | | | 5,896,233,918,000.00 | | 723,908,400 | 180,977,100 |
| Total For NBK3A | | | | | | | | 5,896,233,918,000.00 | | 723,908,400 | 180,977,100 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 37.38324 | 100.00000 | 37.04977 | | 0.00 | | 0 | 0 |
| Total NBK3A/R204 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 NBK3A/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 11.27500 | 11.27500 | 11.27500 | 48.20566 | | | | 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 | | | | | 0.00000 | 101.49813 | | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.26515 | | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.07252 | | | | 0.00 | 0 | 0 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.94824 | | | | 0.00 | 0 | 0 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 101.78884 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.22143 | | | | 0.00 | 0 | 0 |
| Total NCLN82 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NCLN82/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN82/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.44500 | 103.99423 | 10.44500 | 103.87731 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.22022 | | | | 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 | | | 10.48000 | 103.02575 | 10.48000 | 102.90953 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.22143 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.22325 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.22565 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 02/03/2018 Spot Bond | | | | | 0.00000 | 100.77439 | | | | 0.00 | 0 | 0 |
| Total NCLN92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN92 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 09/04/2018 Spot Bond | | | | | 0.00000 | 99.75174 | | | | 0.00 | 0 | 0 |
| Total NCLN93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN93 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.14871 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 08/10/2018 Spot Bond | | | | | 0.00000 | 99.77460 | | | | 0.00 | 0 | 0 |
| Total NCLN95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN95 | | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | | 0.00 | 0 | 0 |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | | 0.00 | 0 | 0 |
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED03U | | | | | | | | | | 0.00 | 0 | 0 |
| NED04 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED04U | | | | | | | | | | 0.00 | 0 | 0 |
| NED13 On 25/07/2018 Spot Bond | | | | | 0.00000 | 102.15467 | | | | 0.00 | 0 | 0 |
| Total NED13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED13 | | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2018 Spot Bond | | | | | 0.00000 | 101.32188 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total NED14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2019 Spot Bond | | | 9.04500 | 9.04500 | 9.04500 | 104.03812 | | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2019 Spot Bond | | | | | 0.00000 | 102.77718 | | | | 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 | | | | | 0.00000 | 101.98725 | | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2020 Spot Bond | | | | | 0.00000 | 101.98662 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | | 0.00000 | 102.76885 | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total For NED19 | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| NED20 On 01/07/2020 Spot Bond | | | 10.58500 | 101.54281 | 10.58500 | 101.42856 | | | | 0.00 | 0 | 3,030,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 3,030,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 3,030,000,000 |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 103.47883 | | | | 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 | | | | | 0.00000 | 101.92621 | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| NET51 On 16/11/2018 Spot Bond | | | | | 0.00000 | 100.93179 | | | | 0.00 | 0 | 0 |
| Total NET51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET51 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 103.15218 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For NGL01 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 101.18841 | | | | 0.00 | 0 | 0 |
| Total NGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.95616 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|---------------|
| Total NGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1/On 01/07/2022 Spot Bond | | | | | 0.00000 | 99.86767 | | | 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 | 103.50900 | 10.00000 | 103.40100 | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 101.85753 | 13.50000 | 101.71061 | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/06/2019 Spot Bond | | | | | 0.00000 | 100.52615 | | | 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 | | | 3.44000 | 3.44000 | 3.44000 | 122.73008 | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | 0.00 | 0 | 0 |
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 3.45000 | 3.45000 | 3.45000 | | | 0.00 | 0 | 0 |
| Total NILB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 3.83000 | 3.83000 | 3.83000 | 119.68695 | | | 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 | | | 3.87000 | 3.87000 | 3.87000 | 165.20850 | | | 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 | | | 4.18000 | 160.96101 | 4.18000 | 160.79786 | | | 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 | | | 4.10000 | 79.13073 | 4.10000 | 101.25269 | | | 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 | | | 8.43500 | 106.17361 | 8.43500 | 106.07831 | | 10,454,953,068,000.00 | 1,239,472,800 | 309,868,200 | |
| Total NMP20N SPOT | | | | | | | | 10,454,953,068,000.00 | 1,239,472,800 | 309,868,200 | |
| Total For NMP20N | | | | | | | | 10,454,953,068,000.00 | 1,239,472,800 | 309,868,200 | |
| NQ1A1/On 22/05/2020 Spot Bond | | | 9.06500 | 9.06500 | 9.06500 | 103.96690 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2018 Spot Bond | | | | | 0.00000 | 100.82738 | | | | 0.00 | 0 | 0 |
| Total NQ1A17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2018 Spot Bond | | | | | 0.00000 | 100.82185 | | | | 0.00 | 0 | 0 |
| Total NQ1A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | | 0.00000 | 100.85880 | | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2018 Spot Bond | | | | | 0.00000 | 100.83007 | | | | 0.00 | 0 | 0 |
| Total NQ1A23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A23 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.88507 | | | | 0.00 | 0 | 0 |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.90899 | | | | 0.00 | 0 | 0 |
| Total NQ1A25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A25 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2018 Spot Bond | | | | | 0.00000 | 100.83007 | | | | 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 | | | 9.26500 | 9.26500 | 9.26500 | 103.97941 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2018 Spot Bond | | | | | 0.00000 | 100.86935 | | | | 0.00 | 0 | 0 |
| Total NQ1B15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.90709 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2018 Spot Bond | | | | | 0.00000 | 100.85011 | | | | 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 | | | 9.46500 | 9.46500 | 9.46500 | 103.99192 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2018 Spot Bond | | | | | 0.00000 | 100.86013 | | | | 0.00 | 0 | 0 |
| Total NQ1C15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C15 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.95009 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2018 Spot Bond | | | | | 0.00000 | 100.88437 | | | | 0.00 | 0 | 0 |
| Total NQ1C19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C19 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.05001 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2018 Spot Bond | | | | | 0.00000 | 100.88016 | | | | 0.00 | 0 | 0 |
| Total NQF1D7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D7 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2019 Spot Bond | | | | | 0.00000 | 100.98499 | | | | 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 | | | 8.32500 | 104.46246 | 8.32500 | 104.36888 | | | | 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 | | | 9.36500 | 113.09955 | 9.36500 | 112.98524 | | | | 0.00 | 0 | 0 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02:On 31/05/2023 Spot Bond | | | 3.69000 | 175.42031 | 3.69000 | 175.25176 | | | | 0.00 | 0 | 0 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02:On 30/11/2028 Spot Bond | | | 11.20000 | 107.60562 | 11.20000 | 107.47684 | | | | 0.00 | 0 | 6,240,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 6,240,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 6,240,000,000 |
| NRA02:On 30/11/2028 Spot Bond | | | 100.00000 | 13.19715 | 100.00000 | 13.08008 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC16 On 22/03/2018 Spot Bond | | | | | 0.00000 | 100.26297 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total NTC16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC16 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | | 0.00000 | 101.09104 | | | | 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 | | | | | 0.00000 | 101.53544 | | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.95158 | | | | 0.00 | 0 | 0 |
| Total NTC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC20 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 100.39537 | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total For NTC21 | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.97523 | | | | 0.00 | 0 | 0 |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 27/11/2019 Spot Bond | | | | | 0.00000 | 101.28265 | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total OML02 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total For OML02 | | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| OML03 On 27/11/2019 Spot Bond | | | 9.58500 | 100.34200 | 9.58500 | 100.23825 | | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | | 0.00000 | 100.35469 | | | | 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 | | | 9.89500 | 9.89500 | 9.89500 | 102.43061 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 10.58500 | 102.07908 | 10.58500 | 101.96280 | | | | 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 | | | 11.55000 | 100.28117 | 11.55000 | 100.15681 | | | | 0.00 | 0 | 1,000,000,000 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 101.58037 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total OML08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML08 | | | | | | | | | | 0.00 | 0 | 0 |
| OML09 On 14/09/2022 Spot Bond | | | 10.57500 | 104.45767 | 10.57500 | 104.33880 | | | | 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 | | | 11.55000 | 102.40893 | 11.55000 | 102.28194 | | | | 0.00 | 0 | 870,000,000 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 870,000,000 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 870,000,000 |
| PBKJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKS1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKX1L On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKX1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKX1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLS1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBL1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBL1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLT1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLT1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUC1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUJ1L On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM34 On 07/03/2018 Spot Bond | | | | | 0.00000 | 100.47287 | | | | 0.00 | 0 | 0 |
| Total PMM34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM34 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM36 On 04/05/2018 Spot Bond | | | | | 0.00000 | 101.21593 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total PMM36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM36 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.41609 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM39 On 04/09/2018 Spot Bond | | | | | 0.00000 | 100.57952 | | | | 0.00 | 0 | 0 |
| Total PMM39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM39 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM40 On 04/09/2018 Spot Bond | | | | | 0.00000 | 100.57952 | | | | 0.00 | 0 | 0 |
| Total PMM40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM40 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM41 On 07/05/2018 Spot Bond | | | | | 0.00000 | 101.14678 | | | | 0.00 | 0 | 0 |
| Total PMM41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM41 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM42 On 28/05/2018 Spot Bond | | | | | 0.00000 | 100.69725 | | | | 0.00 | 0 | 0 |
| Total PMM42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM42 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/12/2018 Spot Bond | | | | | 0.00000 | 97.65169 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 98.85939 | | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1A: On 27/01/2018 Spot Bond | | | | | 0.00000 | 101.45969 | | | | 0.00 | 0 | 0 |
| Total PRE1A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1A3 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1B On 27/01/2018 Spot Bond | | | | | 0.00000 | 101.48213 | | | | 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 | | | | | 0.00000 | 101.62940 | | | | 0.00 | 0 | 0 |
| Total PRE1C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1C1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE1D On 27/01/2018 Spot Bond | | | | | 0.00000 | 101.66363 | | | | 0.00 | 0 | 0 |
| Total PRE1D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE1D1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.86910 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total PRE2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.91128 | | | 0.00 | 60,000,000 | 20,000,000 |
| Total PRE2A2 SPOT | | | | | | | | | 0.00 | 60,000,000 | 20,000,000 |
| Total For PRE2A2 | | | | | | | | | 0.00 | 60,000,000 | 20,000,000 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.94817 | | | 0.00 | 0 | 0 |
| Total PRE2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A3 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2B On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.02189 | | | 0.00 | 0 | 0 |
| Total PRE2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2B1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2C On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.03241 | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.04294 | | | 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 | | | 8.55000 | 112.38121 | 8.70000 | 111.28408 | | | 061,728,924,660,000.00 | 1,410,728,529,200 | 1,824,596,284,100 |
| Total R186 SPOT | | | | | | | | | 1,728,924,660,000.00 | 410,728,529,200 | 324,596,284,100 |
| Total For R186 | | | | | | | | | 1,728,924,660,000.00 | 410,728,529,200 | 324,596,284,100 |
| R197 On 07/12/2023 Spot Bond | | | 2.49000 | 294.70906 | 2.49000 | 294.46414 | | | 2,492,490,000,000.00 | 1,001,000,000 | 42,885,017,400 |
| Total R197 SPOT | | | | | | | | | 2,492,490,000,000.00 | 1,001,000,000 | 42,885,017,400 |
| Total For R197 | | | | | | | | | 2,492,490,000,000.00 | 1,001,000,000 | 42,885,017,400 |
| R202 On 07/12/2033 Spot Bond | | | 2.66000 | 235.80368 | 2.73000 | 233.56844 | | | 2,660,000,000.00 | 1,000,000 | 155,927,367,100 |
| Total R202 SPOT | | | | | | | | | 2,660,000,000.00 | 1,000,000 | 155,927,367,100 |
| Total For R202 | | | | | | | | | 2,660,000,000.00 | 1,000,000 | 155,927,367,100 |
| R2023 On 28/02/2023 Spot Bond | | | 7.86000 | 102.17941 | 8.00500 | 101.48976 | | | 590,235,960,096,000.00 | 75,093,633,600 | 699,560,370,900 |
| Total R2023 SPOT | | | | | | | | | 10,235,960,096,000.00 | 75,093,633,600 | 699,560,370,900 |
| Total For R2023 | | | | | | | | | 10,235,960,096,000.00 | 75,093,633,600 | 699,560,370,900 |
| R2030 On 31/01/2030 Spot Bond | | | 9.27500 | 94.20913 | 9.27500 | 94.11634 | | | 461,493,332,392,500.00 | 265,390,116,700 | 548,370,550,500 |
| Total R2030 SPOT | | | | | | | | | 1,493,332,392,500.00 | 265,390,116,700 | 548,370,550,500 |
| Total For R2030 | | | | | | | | | 1,493,332,392,500.00 | 265,390,116,700 | 548,370,550,500 |
| R2032 On 31/03/2032 Spot Bond | | | 9.44500 | 92.85357 | 9.44500 | 92.75945 | | | 289,199,908,092,000.00 | 30,619,365,600 | 417,865,541,400 |
| Total R2032 SPOT | | | | | | | | | 19,199,908,092,000.00 | 30,619,365,600 | 417,865,541,400 |
| Total For R2032 | | | | | | | | | 19,199,908,092,000.00 | 30,619,365,600 | 417,865,541,400 |
| R2035 On 28/02/2035 Spot Bond | | | 9.64000 | 96.65955 | 9.64000 | 96.55904 | | | 179,548,798,160,000.00 | 18,625,394,000 | 658,512,648,500 |

| 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 R2035 SPOT | | | | | | | | | '9,548,798,160,000.00 | 18,625,394,000 | 558,512,648,500 |
| Total For R2035 | | | | | | | | | '9,548,798,160,000.00 | 18,625,394,000 | 558,512,648,500 |
| R2037 On 31/01/2037 Spot Bond | | | 9.74000 | 92.90991 | 9.74000 | 92.81392 | | | 100,699,365,416,000.00 | 113,008,148,400 | 377,480,183,400 |
| Total R2037 SPOT | | | | | | | | | 10,699,365,416,000.00 | 113,008,148,400 | 377,480,183,400 |
| Total For R2037 | | | | | | | | | 10,699,365,416,000.00 | 113,008,148,400 | 377,480,183,400 |
| R204 On 21/12/2018 Spot Bond | | | 7.03500 | 101.14666 | 7.14500 | 100.96693 | | | 8,481,525,444,000.00 | 1,205,618,400 | 234,509,190,400 |
| Total R204 SPOT | | | | | | | | | 8,481,525,444,000.00 | 1,205,618,400 | 234,509,190,400 |
| Total For R204 | | | | | | | | | 8,481,525,444,000.00 | 1,205,618,400 | 234,509,190,400 |
| R2040 On 31/01/2040 Spot Bond | | | 9.82500 | 96.38969 | 9.82500 | 96.28925 | | | 063,061,655,570,000.00 | 108,199,659,600 | 461,243,487,400 |
| Total R2040 SPOT | | | | | | | | | 3,061,655,570,000.00 | 108,199,659,600 | 461,243,487,400 |
| Total For R2040 | | | | | | | | | 3,061,655,570,000.00 | 108,199,659,600 | 461,243,487,400 |
| R2044 On 31/01/2044 Spot Bond | | | 9.87000 | 93.24378 | 9.87000 | 93.14619 | | | 851,566,118,380,000.00 | 288,912,474,000 | 481,181,818,500 |
| Total R2044 SPOT | | | | | | | | | 51,566,118,380,000.00 | 288,912,474,000 | 481,181,818,500 |
| Total For R2044 | | | | | | | | | 51,566,118,380,000.00 | 288,912,474,000 | 481,181,818,500 |
| R2048 On 28/02/2048 Spot Bond | | | 9.82000 | 92.68334 | 9.82000 | 92.58522 | | | 342,099,489,656,000.00 | 442,168,990,800 | 770,900,361,000 |
| Total R2048 SPOT | | | | | | | | | 12,099,489,656,000.00 | 442,168,990,800 | 770,900,361,000 |
| Total For R2048 | | | | | | | | | 12,099,489,656,000.00 | 442,168,990,800 | 770,900,361,000 |
| R207 On 15/01/2020 Spot Bond | | | 7.24000 | 103.38325 | 7.38500 | 103.03245 | | | 958,052,411,888,000.00 | 132,327,681,200 | 446,249,347,600 |
| Total R207 SPOT | | | | | | | | | 58,052,411,888,000.00 | 132,327,681,200 | 446,249,347,600 |
| Total For R207 | | | | | | | | | 58,052,411,888,000.00 | 132,327,681,200 | 446,249,347,600 |
| R208 On 31/03/2021 Spot Bond | | | 7.52000 | 99.54835 | 7.66500 | 99.06229 | | | 76,359,285,456,000.00 | 10,154,160,300 | 540,325,301,800 |
| Total R208 SPOT | | | | | | | | | '6,359,285,456,000.00 | 10,154,160,300 | 540,325,301,800 |
| Total For R208 | | | | | | | | | '6,359,285,456,000.00 | 10,154,160,300 | 540,325,301,800 |
| R209 On 31/03/2036 Spot Bond | | | 9.43000 | 74.15330 | 9.58000 | 73.06645 | | | 481,787,400,000,000.00 | 263,180,000,000 | 1,097,012,200,000 |
| Total R209 SPOT | | | | | | | | | 11,787,400,000,000.00 | 263,180,000,000 | 1,097,012,200,000 |
| Total For R209 | | | | | | | | | 11,787,400,000,000.00 | 263,180,000,000 | 1,097,012,200,000 |
| R210 On 31/03/2028 Spot Bond | | | 2.62000 | 184.61919 | 2.62000 | 184.46315 | | | 2,620,000,000.00 | 1,000,000 | 60,317,640,500 |
| Total R210 SPOT | | | | | | | | | 2,620,000,000.00 | 1,000,000 | 60,317,640,500 |
| Total For R210 | | | | | | | | | 2,620,000,000.00 | 1,000,000 | 60,317,640,500 |
| R212 On 31/01/2022 Spot Bond | | | 2.46000 | 151.56045 | 2.46000 | 151.43542 | | | 96,626,832,000,000.00 | 39,279,200,000 | 93,928,882,400 |
| Total R212 SPOT | | | | | | | | | 16,626,832,000,000.00 | 39,279,200,000 | 93,928,882,400 |
| Total For R212 | | | | | | | | | 16,626,832,000,000.00 | 39,279,200,000 | 93,928,882,400 |
| R213 On 28/02/2031 Spot Bond | | | 9.18000 | 85.92359 | 9.33000 | 84.84494 | | | 547,734,155,400,000.00 | 59,666,030,000 | 243,434,286,800 |
| Total R213 SPOT | | | | | | | | | 17,734,155,400,000.00 | 59,666,030,000 | 243,434,286,800 |
| Total For R213 | | | | | | | | | 17,734,155,400,000.00 | 59,666,030,000 | 243,434,286,800 |
| R214 On 28/02/2041 Spot Bond | | | 9.78500 | 72.31243 | 9.78500 | 72.23614 | | | 042,301,065,297,500.00 | 208,717,533,500 | 811,891,977,000 |

| 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 R214 SPOT | | | | | | | | | 12,301,065,297,500.00 | 208,717,533,500 | 811,891,977,000 |
| Total For R214 | | | | | | | | | 12,301,065,297,500.00 | 208,717,533,500 | 811,891,977,000 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.73826 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |
| RCSB0 On 12/04/2018 Spot Bond | | | | | 0.00000 | 102.50996 | | | 0.00 | 0 | 0 |
| Total RCSB05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB05 | | | | | | | | | 0.00 | 0 | 0 |
| RCSB6 On 31/03/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RCSB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCSB6U | | | | | | | | | 0.00 | 0 | 0 |
| RDF02I On 04/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 |
| RDF03I On 04/04/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF03U | | | | | | | | | 0.00 | 0 | 0 |
| RDF04I On 04/10/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF04U | | | | | | | | | 0.00 | 0 | 0 |
| RDF05I On 04/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 12,000,000,000,000.00 | 120,000,000 | 40,000,000 | |
| Total RDF05U SPOT | | | | | | | | | 12,000,000,000,000.00 | 120,000,000 | 40,000,000 |
| Total For RDF05U | | | | | | | | | 12,000,000,000,000.00 | 120,000,000 | 40,000,000 |
| RDF06I On 28/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF06U | | | | | | | | | 0.00 | 0 | 0 |
| RDF07I On 22/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF07U | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 11/03/2018 Spot Bond | | | | | 0.00000 | 100.58583 | | | 0.00 | 0 | 0 |
| Total RDFB02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB02 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 101.85399 | | | 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 | | | | | 0.00000 | 100.81125 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDFB06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.31442 | | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 99.98706 | | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.61904 | | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.20584 | | | | 0.00 | 0 | 0 |
| Total RDFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.04503 | | | | 0.00 | 0 | 0 |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.76769 | | | | 0.00 | 0 | 0 |
| Total RDFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 04/06/2018 Spot Bond | | | | | 0.00000 | 100.55932 | | | | 0.00 | 0 | 0 |
| Total RDFC38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC38 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC3 On 27/07/2018 Spot Bond | | | | | 0.00000 | 101.38977 | | | | 0.00 | 0 | 0 |
| Total RDFC39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC39 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 23/03/2018 Spot Bond | | | | | 0.00000 | 100.14803 | | | | 0.00 | 0 | 0 |
| Total RDFC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC40 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 05/10/2018 Spot Bond | | | | | 0.00000 | 99.85473 | | | | 0.00 | 0 | 0 |
| Total RDFC41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC41 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01 On 21/05/2018 Spot Bond | | | | | 0.00000 | 100.96906 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total REB01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01 | | | | | | | | | | 0.00 | 0 | 0 |
| REB01/On 21/05/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| REB02 On 21/05/2018 Spot Bond | | | | | 0.00000 | 100.94633 | | | | 0.00 | 0 | 0 |
| Total REB02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB02 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 17/05/2018 Spot Bond | | | | | 0.00000 | 100.91239 | | | | 0.00 | 0 | 0 |
| Total REBC06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC06 | | | | | | | | | | 0.00 | 0 | 0 |
| REBC7 On 31/05/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REBC7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC7U | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2018 Spot Bond | | | | | 0.00000 | 102.67958 | | | | 0.00 | 0 | 0 |
| Total RED201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED201 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/04/2019 Spot Bond | | | | | 0.00000 | 102.83051 | | | | 0.00 | 0 | 0 |
| Total RED202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED202 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/04/2019 Spot Bond | | | | | 0.00000 | 103.42304 | | | | 0.00 | 0 | 0 |
| Total RED203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED203 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/01/2020 Spot Bond | | | | | 0.00000 | 102.79504 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2020 Spot Bond | | | | | 0.00000 | 103.40168 | | | | 0.00 | 0 | 0 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.34888 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RED40 On 26/11/2019 Spot Bond | | | | | 0.00000 | 101.00512 | | | | 0.00 | 0 | 0 |
| Total RED401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED401 | | | | | | | | | | 0.00 | 0 | 0 |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.82764 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | 0 |
| RES01 On 02/03/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES01U | | | | | | | | | | 0.00 | 0 | 0 |
| RES02 On 02/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | | 0.00 | 0 | 0 |
| RES03 On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04 On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES18 On 05/02/2018 Spot Bond | | | | | 0.00000 | 101.27329 | | | | 0.00 | 0 | 0 |
| Total RES18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES18 | | | | | | | | | | 0.00 | 0 | 0 |
| RES30 On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.53607 | | | | 0.00 | 0 | 0 |
| Total RES30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES30 | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | | 0.00000 | 101.52224 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 100.79651 | | | | 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 | | | | | 0.00000 | 102.41860 | | | | 0.00 | 90,000,000 | 30,000,000 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 90,000,000 | 30,000,000 |
| Total For RES36 | | | | | | | | | | 0.00 | 90,000,000 | 30,000,000 |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 101.40951 | | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | | 0.00 | 0 | 0 |
| RES39 On 03/05/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES39U | | | | | | | | | | 0.00 | 0 | 0 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 101.84225 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|------------------|-----------------------|
| Total RES40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES40 | | | | | | | | | 0.00 | 0 | 0 |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 100.69587 | | | 0.00 | 0 | 17,100,000,000 |
| Total RES41 SPOT | | | | | | | | | 0.00 | 0 | 17,100,000,000 |
| Total For RES41 | | | | | | | | | 0.00 | 0 | 17,100,000,000 |
| RMB106 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RMB106 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMB106 | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 9.18500 | 104.16428 | 9.18500 | 104.06154 | | 30,333,815,204,000.00 | 3,302,538,400 | | 825,634,600 |
| Total RW21 SPOT | | | | | | | | 10,333,815,204,000.00 | 3,302,538,400 | | 825,634,600 |
| Total For RW21 | | | | | | | | 10,333,815,204,000.00 | 3,302,538,400 | | 825,634,600 |
| RW23 On 10/12/2023 Spot Bond | | | 9.68500 | 99.81224 | 9.68500 | 99.70855 | | 4,350,544,614,000.00 | 449,204,400 | | 112,301,100 |
| Total RW23 SPOT | | | | | | | | 4,350,544,614,000.00 | 449,204,400 | | 112,301,100 |
| Total For RW23 | | | | | | | | 4,350,544,614,000.00 | 449,204,400 | | 112,301,100 |
| RW28 On 10/12/2028 Spot Bond | | | 11.03000 | 95.71484 | 11.03000 | 95.60197 | | 0.00 | 0 | | 0 |
| Total RW28 SPOT | | | | | | | | 0.00 | 0 | | 0 |
| Total For RW28 | | | | | | | | 0.00 | 0 | | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | 0.00 | 0 | | 0 |
| Total SBK12/R157 SPOT | | | | | | | | 0.00 | 0 | | 0 |
| Total For SBK12/R157 | | | | | | | | 0.00 | 0 | | 0 |
| SBK16 On 15/03/2018 Spot Bond | | | | | 0.00000 | 100.41535 | | 0.00 | 800,000,000 | | 400,000,000 |
| Total SBK16 SPOT | | | | | | | | 0.00 | 800,000,000 | | 400,000,000 |
| Total For SBK16 | | | | | | | | 0.00 | 800,000,000 | | 400,000,000 |
| SBK17 On 30/07/2019 Spot Bond | | | | | 0.00000 | 101.88916 | | 0.00 | 0 | | 0 |
| Total SBK17 SPOT | | | | | | | | 0.00 | 0 | | 0 |
| Total For SBK17 | | | | | | | | 0.00 | 0 | | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 103.33424 | | 0.00 | 0 | | 0 |
| Total SBK18 SPOT | | | | | | | | 0.00 | 0 | | 0 |
| Total For SBK18 | | | | | | | | 0.00 | 0 | | 0 |
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.67031 | | 0.00 | 0 | | 0 |
| Total SBK19 SPOT | | | | | | | | 0.00 | 0 | | 0 |
| Total For SBK19 | | | | | | | | 0.00 | 0 | | 0 |
| SBK20 On 02/12/2019 Spot Bond | | | | | 0.00000 | 103.44423 | | 0.00 | 580,000,000 | | 270,000,000 |
| Total SBK20 SPOT | | | | | | | | 0.00 | 580,000,000 | | 270,000,000 |
| Total For SBK20 | | | | | | | | 0.00 | 580,000,000 | | 270,000,000 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 102.44779 | | 0.00 | 0 | | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| Total SBK21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 102.92990 | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 10.80500 | 103.68534 | 10.80500 | 103.56485 | | | 0.00 | 0 | 2,050,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 2,050,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 2,050,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.25998 | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 105.90236 | | | 0.00 | 460,000,000 | 230,000,000 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total For SBK25 | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 10.76500 | 106.33000 | 10.76500 | 106.20756 | | | 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 | | | 8.14500 | 101.97004 | 8.14500 | 101.88105 | | 670,815,684,000.00 | | 82,359,200 | 2,780,589,800 |
| Total SBK9 SPOT | | | | | | | | 670,815,684,000.00 | | 82,359,200 | 2,780,589,800 |
| Total For SBK9 | | | | | | | | 670,815,684,000.00 | | 82,359,200 | 2,780,589,800 |
| SBS16 On 22/09/2018 Spot Bond | | | | | 0.00000 | 100.43742 | | | 0.00 | 0 | 0 |
| Total SBS16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS16 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.01586 | | | 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 | | | 8.54500 | 105.09896 | 8.54500 | 105.00237 | | | 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 | | | 9.88000 | 102.26192 | 9.88000 | 102.15302 | | 28,207,830,768,000.00 | | 2,855,043,600 | 713,760,900 |
| Total SBS20 SPOT | | | | | | | | 28,207,830,768,000.00 | | 2,855,043,600 | 713,760,900 |
| Total For SBS20 | | | | | | | | 28,207,830,768,000.00 | | 2,855,043,600 | 713,760,900 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 103.10165 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|---------------|
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | | 0.00000 | 101.74110 | | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 8.07000 | 101.97477 | 8.07000 | 101.88567 | | | 11,879,046,456,000.00 | 1,472,000,800 | 368,000,200 | |
| Total SBS25 SPOT | | | | | | | | | 11,879,046,456,000.00 | 1,472,000,800 | 368,000,200 | |
| Total For SBS25 | | | | | | | | | 11,879,046,456,000.00 | 1,472,000,800 | 368,000,200 | |
| SBS27 On 20/02/2024 Spot Bond | | | 9.25500 | 107.71993 | 9.25500 | 107.61405 | | | 47,363,713,776,000.00 | 5,117,635,200 | 1,279,408,800 | |
| Total SBS27 SPOT | | | | | | | | | 17,363,713,776,000.00 | 5,117,635,200 | 1,279,408,800 | |
| Total For SBS27 | | | | | | | | | 17,363,713,776,000.00 | 5,117,635,200 | 1,279,408,800 | |
| SBS29 On 12/06/2019 Spot Bond | | | 8.10000 | 101.28077 | 8.10000 | 101.19244 | | | 0.00 | 0 | 0 | |
| Total SBS29 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS29 | | | | | | | | | 0.00 | 0 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 10.05000 | 90.51788 | 10.05000 | 90.41986 | | | 15,285,016,860,000.00 | 1,520,897,200 | 380,224,300 | |
| Total SBS3 SPOT | | | | | | | | | 15,285,016,860,000.00 | 1,520,897,200 | 380,224,300 | |
| Total For SBS3 | | | | | | | | | 15,285,016,860,000.00 | 1,520,897,200 | 380,224,300 | |
| SBS30 On 12/06/2019 Spot Bond | | | | | 0.00000 | 100.37953 | | | 0.00 | 0 | 0 | |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 10.12000 | 98.54524 | 10.12000 | 98.43839 | | | 0.00 | 0 | 0 | |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 | |
| SBS33 On 19/09/2019 Spot Bond | | | | | 0.00000 | 100.22844 | | | 0.00 | 0 | 0 | |
| Total SBS33 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS33 | | | | | | | | | 0.00 | 0 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 9.99500 | 103.40406 | 9.99500 | 103.29267 | | | 0.00 | 0 | 1,450,000,000 | |
| Total SBS34 SPOT | | | | | | | | | 0.00 | 0 | 1,450,000,000 | |
| Total For SBS34 | | | | | | | | | 0.00 | 0 | 1,450,000,000 | |
| SBS35 On 29/01/2018 Spot Bond | | | | | 0.00000 | 101.41832 | | | 0.00 | 0 | 500,000,000 | |
| Total SBS35 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 | |
| Total For SBS35 | | | | | | | | | 0.00 | 0 | 500,000,000 | |
| SBS36 On 29/01/2020 Spot Bond | | | | | 0.00000 | 101.77316 | | | 0.00 | 0 | 0 | |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS36 | | | | | | | | | 0.00 | 0 | 0 | |
| SBS37 On 29/01/2020 Spot Bond | | | 8.20000 | 102.97116 | 8.20000 | 102.88126 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|---------------|
| Total SBS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 9.71500 | 100.71983 | 9.71500 | 100.61603 | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | 0.00 | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.78000 | 96.99479 | 10.78000 | 96.88415 | | | 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 | | | 8.79500 | 100.47071 | 8.79500 | 100.37520 | | 439,176,566,000.00 | 49,934,800 | 592,483,700 | |
| Total SBS4 SPOT | | | | | | | | 439,176,566,000.00 | 49,934,800 | 592,483,700 | |
| Total For SBS4 | | | | | | | | 439,176,566,000.00 | 49,934,800 | 592,483,700 | |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 101.97174 | | | 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 | | | 9.20500 | 104.36567 | 9.20500 | 104.26193 | | | 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 | | | 9.75500 | 106.25405 | 9.75500 | 106.14229 | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 10.11000 | 105.86435 | 10.11000 | 105.74904 | | 18,196,989,000,000.00 | 1,799,900,000 | 899,950,000 | |
| Total SBS43 SPOT | | | | | | | | 18,196,989,000,000.00 | 1,799,900,000 | 899,950,000 | |
| Total For SBS43 | | | | | | | | 18,196,989,000,000.00 | 1,799,900,000 | 899,950,000 | |
| SBS44 On 15/02/2019 Spot Bond | | | | | 0.00000 | 101.28999 | | | 0.00 | 0 | 0 |
| Total SBS44 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS44 | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.89815 | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 9.24500 | 109.65896 | 9.24500 | 109.55129 | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.85065 | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | 0.00 | 0 | 0 |
| SBS48 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.16402 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|-------------------|
| Total SBS48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS48 | | | | | | | | | 0.00 | 0 | 0 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.36139 | | | 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 | | | 9.10500 | 105.13900 | 9.10500 | 105.03729 | | | 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 | | | 9.74000 | 9.74000 | 9.74000 | 104.15172 | | | 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 | | | | | 0.00000 | 100.42090 | | | 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 | | | | | 0.00000 | 100.83767 | | | 0.00 | 0 | 0 |
| Total SBS53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS53 | | | | | | | | | 0.00 | 0 | 0 |
| SBS54 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.39093 | | | 0.00 | 0 | 0 |
| Total SBS54 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS54 | | | | | | | | | 0.00 | 0 | 0 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 100.77152 | | | 0.00 | 150,000,000 | 50,000,000 |
| Total SBS55 SPOT | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| Total For SBS55 | | | | | | | | | 0.00 | 150,000,000 | 50,000,000 |
| SBS56 On 12/06/2022 Spot Bond | | | 9.08000 | 9.08000 | 9.08000 | 99.94200 | | 24,925,911,152,000.00 | 2,745,144,400 | 1,372,572,200 | |
| Total SBS56 SPOT | | | | | | | | 24,925,911,152,000.00 | 2,745,144,400 | 1,372,572,200 | |
| Total For SBS56 | | | | | | | | 24,925,911,152,000.00 | 2,745,144,400 | 1,372,572,200 | |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 100.60395 | | | 0.00 | 0 | 0 |
| Total SBS57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS57 | | | | | | | | | 0.00 | 0 | 0 |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 99.68359 | | | 0.00 | 0 | 0 |
| Total SBS58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS58 | | | | | | | | | 0.00 | 0 | 0 |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 101.81229 | | | 0.00 | 0 | 0 |
| Total SBS59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS59 | | | | | | | | | 0.00 | 0 | 0 |
| SBS11 On 07/12/2023 Spot Bond | | | 3.52000 | 279.62045 | 3.52000 | 279.35692 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.28000 | 4.28000 | 4.28000 | 193.50739 | | | | 0.00 | 0 | 0 |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 99.99939 | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total For SBT101 | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 99.99931 | | | | 0.00 | 358,971,600 | 89,742,900 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 358,971,600 | 89,742,900 |
| Total For SBT102 | | | | | | | | | | 0.00 | 358,971,600 | 89,742,900 |
| SF2A2L On 11/02/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SF2A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| SF2BU On 11/02/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SF2BU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2BU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2CU On 11/02/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SF2CU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2CU | | | | | | | | | | 0.00 | 0 | 0 |
| SF2DU On 11/02/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SF2DU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SF2DU | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 99.60358 | | | | 0.00 | 0 | 0 |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI004 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 99.60371 | | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 102.49444 | | | | 0.00 | 0 | 0 |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SHS22 On 23/02/2020 Spot Bond | | | | | 0.00000 | 90.95718 | | | | 0.00 | 0 | 0 |
| Total SHS22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS22 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS23 On 29/06/2018 Spot Bond | | | | | 0.00000 | 97.23549 | | | | 0.00 | 0 | 0 |
| Total SHS23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS23 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS24 On 29/06/2020 Spot Bond | | | | | 0.00000 | 89.99223 | | | | 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 | | | 14.11500 | 91.36568 | 14.11500 | 91.22884 | | | | 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 | | | | | 0.00000 | 99.99992 | | | | 0.00 | 0 | 0 |
| Total SHS26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS26 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS28 On 15/04/2018 Spot Bond | | | | | 0.00000 | 100.28304 | | | | 0.00 | 0 | 0 |
| Total SHS28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS28 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS29I On 03/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SHS29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS29U | | | | | | | | | | 0.00 | 0 | 0 |
| SHS30 On 05/04/2020 Spot Bond | | | | | 0.00000 | 89.87727 | | | | 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 | | | | | 0.00000 | 82.73376 | | | | 0.00 | 0 | 0 |
| Total SHS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS32 On 10/07/2020 Spot Bond | | | | | 0.00000 | 92.00524 | | | | 0.00 | 0 | 0 |
| Total SHS32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS32 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS33 On 10/10/2022 Spot Bond | | | | | 0.00000 | 92.04221 | | | | 0.00 | 0 | 0 |
| Total SHS33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS33 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS34 On 03/11/2022 Spot Bond | | | | | 0.00000 | 82.20690 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SHS34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS34 | | | | | | | | | | 0.00 | 0 | 0 |
| SLI3 On 15/08/2018 Spot Bond | | | 8.28000 | 103.54235 | 8.28000 | 103.45107 | | | | 0.00 | 0 | 0 |
| Total SLI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.42326 | | | | 0.00 | 0 | 0 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.06176 | | | | 0.00 | 0 | 0 |
| Total SLRA1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.09136 | | | | 0.00 | 0 | 0 |
| Total SLRA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.55783 | | | | 0.00 | 0 | 0 |
| Total SLRA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.57361 | | | | 0.00 | 0 | 0 |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.10944 | | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.12112 | | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.60494 | | | | 0.00 | 0 | 0 |
| Total SLRB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.60818 | | | | 0.00 | 0 | 0 |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.20591 | | | | 0.00 | 0 | 0 |
| Total SLRC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.23057 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.63195 | | | | 0.00 | 0 | 0 |
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.64590 | | | | 0.00 | 0 | 0 |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 102.02859 | | | | 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 | | | 10.55500 | 10.55500 | 10.55500 | 107.31283 | | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.52137 | | | | 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 | | | | | 0.00000 | 101.66871 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.89477 | | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA12 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.91215 | | | | 0.00 | 800,000,000 | 0 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 0 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 800,000,000 | 0 |
| SPDA6 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.88969 | | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.10062 | | | | 0.00 | 90,000,000 | 30,000,000 |
| Total SPDA7 SPOT | | | | | | | | | | 0.00 | 90,000,000 | 30,000,000 |
| Total For SPDA7 | | | | | | | | | | 0.00 | 90,000,000 | 30,000,000 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.90687 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA9 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.90820 | | | | 0.00 | 90,000,000 | 30,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| Total SPDA9 SPOT | | | | | | | | | | 0.00 | 90,000,000 | 30,000,000 |
| Total For SPDA9 | | | | | | | | | | 0.00 | 90,000,000 | 30,000,000 |
| SPG00: On 09/09/2019 Spot Bond | | | | | 0.00000 | 100.46518 | | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 101.50629 | | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA05 On 16/04/2018 Spot Bond | | | | | 0.00000 | 101.82858 | | | | 0.00 | 0 | 0 |
| Total SSA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA05 | | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 9.36500 | 99.07418 | 9.36500 | 98.97458 | | | | 0.00 | 0 | 500,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| SSN00: On 31/03/2021 Spot Bond | | | 9.23500 | 94.89657 | 9.23500 | 94.80246 | | | | 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 | | | 9.23500 | 94.89657 | 9.23500 | 94.80246 | | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 31/01/2025 Spot Bond | | | 3.99500 | 3.99500 | 3.99500 | 118.42524 | | | | 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 | | | 10.20000 | 102.07405 | 10.20000 | 101.96252 | | | | 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 | | | 11.20000 | 73.81673 | 11.20000 | 73.72790 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 21/01/2019 Spot Bond | | | | | 0.00000 | 101.61203 | | | | 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 | | | | | 0.00000 | 101.70404 | | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 25/09/2019 Spot Bond | | | | | 0.00000 | 100.04662 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN027 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.62475 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN029 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.26650 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN033 On 02/06/2020 Spot Bond | | | | | 0.00000 | 100.62920 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN034 On 17/11/2020 Spot Bond | | | | | 0.00000 | 101.04399 | | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN035 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.74385 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN037 On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 104.03392 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN038 On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.86763 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN040 On 13/10/2023 Spot Bond | | | 9.40500 | 103.86022 | 9.40500 | 103.75539 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN041 On 31/01/2038 Spot Bond | | | 4.23000 | 99.40692 | 4.23000 | 99.30612 | | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN043 On 09/02/2027 Spot Bond | | | | | 0.00000 | 101.24042 | | | | 0.00 | 0 | 0 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN044 On 14/02/2018 Spot Bond | | | | | 0.00000 | 100.98371 | | | | 0.00 | 0 | 0 |
| Total SSN045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN045 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN045 On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.52937 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------|-------------|------------------|---------------|
| Total SSN046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 99.69985 | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 21/06/2018 Spot Bond | | | | | 0.00000 | 104.29881 | | | 0.00 | 0 | 0 |
| Total SSN048 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN048 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 30/09/2027 Spot Bond | | | | | 0.00000 | 99.77708 | | | 0.00 | 0 | 0 |
| Total SSN049 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN049 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 08/12/2023 Spot Bond | | | 3.52000 | 3.52000 | 3.52000 | 279.33087 | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/09/2018 Spot Bond | | | | | 0.00000 | 102.03375 | | | 0.00 | 0 | 0 |
| Total SSN051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN051 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2020 Spot Bond | | | | | 0.00000 | 101.44517 | | | 0.00 | 0 | 0 |
| Total SSN052 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN052 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2020 Spot Bond | | | 7.71700 | 103.20059 | 7.71700 | 103.11475 | | | 0.00 | 0 | 0 |
| Total SSN053 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN053 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2022 Spot Bond | | | | | 0.00000 | 101.54967 | | | 0.00 | 0 | 0 |
| Total SSN054 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN054 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.35230 | | | 0.00 | 0 | 0 |
| Total SSN055 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN055 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 13/12/2027 Spot Bond | | | | | 0.00000 | 101.41572 | | | 0.00 | 0 | 0 |
| Total SSN056 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN056 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN057 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN057 | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.65000 | 98.80921 | 9.65000 | 98.70693 | | 9,345,488,460,000.00 | 968,444,400 | 242,111,100 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------------|--------------------|--------------------|
| Total SZ25 SPOT | | | | | | | | | | 9,345,488,460,000.00 | 968,444,400 | 242,111,100 |
| Total For SZ25 | | | | | | | | | | 9,345,488,460,000.00 | 968,444,400 | 242,111,100 |
| T12A10 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.88455 | | | | 0.00 | 0 | 0 |
| Total T12A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.37645 | | | | 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 | | | 9.03500 | 103.26084 | 9.03500 | 103.16170 | | | | 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 | | | | | 0.00000 | 101.27824 | | | | 0.00 | 0 | 0 |
| Total T13A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.91903 | | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 8.93500 | 107.21850 | 8.93500 | 107.11667 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A13 On 21/08/2018 Spot Bond | | | | | 0.00000 | 100.84596 | | | | 0.00 | 0 | 0 |
| Total T13A13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A13 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A14 On 21/08/2018 Spot Bond | | | | | 0.00000 | 100.99651 | | | | 0.00 | 0 | 0 |
| Total T13A14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A14 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.91701 | | | | 0.00 | 0 | 0 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 9.03500 | 106.66385 | 9.03500 | 106.56145 | | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A18 On 21/08/2018 Spot Bond | | | | | 0.00000 | 100.90513 | | | | 0.00 | 0 | 0 |
| Total T13A18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A18 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A19 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.66264 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A20 On 21/08/2020 Spot Bond | | | 8.98500 | 105.26302 | 8.98500 | 105.16250 | | | | 0.00 | 0 | 0 |
| Total T13A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A20 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A10 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.89993 | | | | 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 | | | | | 0.00000 | 100.92031 | | | | 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 | 101.04344 | 9.15000 | 100.94360 | | | | 0.00 | 0 | 0 |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T15OM On 21/11/2018 Spot Bond | | | | | 0.00000 | 100.48981 | | | | 0.00 | 0 | 0 |
| Total T15OM1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM1 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS117 On 02/09/2018 Spot Bond | | | | | 0.00000 | 100.80131 | | | | 0.00 | 0 | 0 |
| Total TFS117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS117 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | | 0.00000 | 99.96975 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS135 On 06/07/2018 Spot Bond | | | | | 0.00000 | 100.06376 | | | | 0.00 | 0 | 0 |
| Total TFS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS135 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | | 0.00000 | 99.77740 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS139 On 27/05/2019 Spot Bond | | | | | 0.00000 | 101.44993 | | | | 0.00 | 0 | 0 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS141 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.38548 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 101.43440 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.20315 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.20930 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 25/04/2018 Spot Bond | | | | | 0.00000 | 101.25601 | | | | 0.00 | 0 | 0 |
| Total TFS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS146 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.73477 | | | | 0.00 | 0 | 0 |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.78163 | | | | 0.00 | 0 | 0 |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 101.33350 | | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15C On 16/11/2018 Spot Bond | | | | | 0.00000 | 100.90901 | | | | 0.00 | 0 | 0 |
| Total TFS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS150 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.65890 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A2 On 18/07/2018 Spot Bond | | | | | 0.00000 | 101.69687 | | | | 0.00 | 0 | 0 |
| Total TH11A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A3 On 18/07/2018 Spot Bond | | | 8.73000 | 103.97799 | 8.73000 | 103.88146 | | | | 0.00 | 0 | 0 |
| Total TH11A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A€ On 18/07/2018 Spot Bond | | | | | 0.00000 | 101.90918 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH11A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A€ On 18/07/2018 Spot Bond | | | 8.64500 | 8.64500 | 8.64500 | 103.40997 | | | | 0.00 | 0 | 0 |
| Total TH11A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11A€ On 18/07/2018 Spot Bond | | | | | 0.00000 | 101.78637 | | | | 0.00 | 0 | 0 |
| Total TH11A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B1 On 18/07/2018 Spot Bond | | | | | 0.00000 | 101.91829 | | | | 0.00 | 0 | 0 |
| Total TH11B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B2 On 18/07/2018 Spot Bond | | | | | 0.00000 | 101.76364 | | | | 0.00 | 0 | 0 |
| Total TH11B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11B3 On 18/07/2018 Spot Bond | | | | | 0.00000 | 101.75579 | | | | 0.00 | 0 | 0 |
| Total TH11B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C1 On 18/07/2018 Spot Bond | | | | | 0.00000 | 101.95802 | | | | 0.00 | 0 | 0 |
| Total TH11C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C2 On 18/07/2018 Spot Bond | | | | | 0.00000 | 101.95016 | | | | 0.00 | 0 | 0 |
| Total TH11C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11C3 On 18/07/2018 Spot Bond | | | | | 0.00000 | 101.88146 | | | | 0.00 | 0 | 0 |
| Total TH11C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D1 On 18/07/2018 Spot Bond | | | | | 0.00000 | 102.56996 | | | | 0.00 | 0 | 0 |
| Total TH11D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D2 On 18/07/2018 Spot Bond | | | | | 0.00000 | 102.57780 | | | | 0.00 | 0 | 0 |
| Total TH11D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH11D3 On 18/07/2018 Spot Bond | | | | | 0.00000 | 102.53860 | | | | 0.00 | 0 | 0 |
| Total TH11D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH11D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.87426 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH12A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A1 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.89998 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A2 On 21/08/2019 Spot Bond | | | 8.98500 | 8.98500 | 8.98500 | 103.49589 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.88455 | | | | 0.00 | 0 | 0 |
| Total TH12A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A4 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.92054 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/08/2019 Spot Bond | | | 8.89500 | 102.56163 | 8.89500 | 102.46465 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.87941 | | | | 0.00 | 0 | 0 |
| Total TH12A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.92054 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/08/2019 Spot Bond | | | 9.00500 | 101.97208 | 9.00500 | 101.87451 | | | | 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 | | | | | 0.00000 | 100.96680 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.96680 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B2 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.96680 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B3 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.96680 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.25654 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | | 0.00000 | 102.25654 | | | | 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 | | | | | 0.00000 | 101.04895 | | | | 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 | | | | | 0.00000 | 101.04793 | | | | 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 | | | | | 0.00000 | 101.38177 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.36722 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.46917 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.37564 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | | 0.00000 | 100.86089 | | | | 0.00 | 0 | 0 |
| Total TH13A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2018 Spot Bond | | | | | 0.00000 | 100.88353 | | | | 0.00 | 0 | 0 |
| Total TH13A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.27191 | | | | 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 | | | 9.13500 | 103.79788 | 9.13500 | 103.69715 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A4 On 21/08/2018 Spot Bond | | | | | 0.00000 | 100.86192 | | | | 0.00 | 0 | 0 |
| Total TH13A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A5 On 21/08/2018 Spot Bond | | | | | 0.00000 | 101.13329 | | | | 0.00 | 0 | 0 |
| Total TH13A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A6 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.38988 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | 9.02500 | 104.87708 | 9.02500 | 104.77649 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2018 Spot Bond | | | | | 0.00000 | 101.02458 | | | | 0.00 | 0 | 0 |
| Total TH13A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A9 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.96669 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.96772 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B2 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.97272 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.95247 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B4 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.96361 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B5 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.03855 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.04676 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.02330 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.04350 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.09496 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.37633 | | | | 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 | | | | | 0.00000 | 101.37633 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.37526 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.36026 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.39675 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.16527 | | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.93468 | | | | 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 | | | 9.20500 | 104.01316 | 9.20500 | 103.90978 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/02/2018 Spot Bond | | | | | 0.00000 | 100.81760 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH14A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A5 On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.42140 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A6 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.92647 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A7 On 21/11/2021 Spot Bond | | | 9.15500 | 102.88431 | 9.15500 | 101.59122 | | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A8 On 21/05/2018 Spot Bond | | | | | 0.00000 | 100.83005 | | | | 0.00 | 0 | 0 |
| Total TH14A9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A9 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A9 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.99727 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B1 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.96650 | | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B2 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.95418 | | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B3 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.04853 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C1 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.02803 | | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C2 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.01573 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C3 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.35532 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D1 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.33389 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.30428 | | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.52865 | | | | 0.00 | 0 | 0 |
| Total TH15A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.54076 | | | | 0.00 | 0 | 0 |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 100.64115 | | | | 0.00 | 0 | 0 |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.55396 | | | | 0.00 | 0 | 0 |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.58215 | | | | 0.00 | 0 | 0 |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.75653 | | | | 0.00 | 0 | 0 |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1: On 18/07/2019 Spot Bond | | | | | 0.00000 | 102.29305 | | | | 0.00 | 0 | 0 |
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.83433 | | | | 0.00 | 0 | 0 |
| Total THE9B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2019 Spot Bond | | | | | 0.00000 | 103.79382 | | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2019 Spot Bond | | | | | 0.00000 | 102.63851 | | | | 0.00 | 0 | 0 |
| Total THE9D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 8.73500 | 8.73500 | 8.73500 | 99.86452 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-----------------------|
| Total TL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 32.22304 | 100.00000 | 31.97921 | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 103.50900 | 10.00000 | 103.40100 | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | 0.00 | 0 | 0 |
| TL21U On 09/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TL21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL21U | | | | | | | | | 0.00 | 0 | 0 |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.58832 | | | 0.00 | 0 | 0 |
| Total TL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL22 | | | | | | | | | 0.00 | 0 | 0 |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.58185 | | | 0.00 | 0 | 0 |
| Total TL23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL23 | | | | | | | | | 0.00 | 0 | 0 |
| TL24 On 05/09/2022 Spot Bond | | | 9.19500 | 102.37073 | 9.19500 | 102.26909 | | | 0.00 | 0 | 0 |
| Total TL24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL24 | | | | | | | | | 0.00 | 0 | 0 |
| TL25 On 04/09/2024 Spot Bond | | | 9.72500 | 102.39921 | 9.72500 | 102.29182 | | | 0.00 | 0 | 0 |
| Total TL25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL25 | | | | | | | | | 0.00 | 0 | 0 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.86826 | | | 0.00 | 0 | 0 |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL26 | | | | | | | | | 0.00 | 0 | 0 |
| TLC02 On 22/03/2018 Spot Bond | | | | | 0.00000 | 100.02017 | | | 0.00 | 0 | 0 |
| Total TLC02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC02 | | | | | | | | | 0.00 | 0 | 0 |
| TLC03 On 22/03/2018 Spot Bond | | | | | 0.00000 | 102.06015 | | | 0.00 | 0 | 0 |
| Total TLC03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC03 | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 8.97500 | 106.66689 | 8.97500 | 106.56347 | | 472,085,000,000.00 | | 52,600,000 | 62,126,300,000 |
| Total TN20 SPOT | | | | | | | | 472,085,000,000.00 | | 52,600,000 | 62,126,300,000 |
| Total For TN20 | | | | | | | | 472,085,000,000.00 | | 52,600,000 | 62,126,300,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 23.32963 | 100.00000 | 23.12151 | | 0.00 | | 0 | 0 |
| Total TN20/R208 SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For TN20/R208 | | | | | | | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|-----------------------|
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | | 0.00 | 0 | 0 |
| TN21U On 13/05/2021 Spot Bond | | | 100.00000 | 16.55047 | 100.00000 | 16.40283 | | | | 0.00 | 0 | 0 |
| Total TN21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN21U | | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 9.56500 | 107.10500 | 9.56500 | 106.99448 | | | 399,817,000,000.00 | | 41,800,000 | 17,250,900,000 |
| Total TN23 SPOT | | | | | | | | | 399,817,000,000.00 | | 41,800,000 | 17,250,900,000 |
| Total For TN23 | | | | | | | | | 399,817,000,000.00 | | 41,800,000 | 17,250,900,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 13.05208 | 100.00000 | 12.93564 | | | | 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 | | | 10.50000 | 98.32550 | 10.50000 | 98.21619 | | | | 0.00 | 0 | 26,580,000,000 |
| Total TN25 SPOT | | | | | | | | | | 0.00 | 0 | 26,580,000,000 |
| Total For TN25 | | | | | | | | | | 0.00 | 0 | 26,580,000,000 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 13.00564 | 100.00000 | 12.89150 | | | | 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 | | | 10.60000 | 90.93394 | 10.60000 | 90.83023 | | | | 0.00 | 0 | 7,000,000,000 |
| Total TN27 SPOT | | | | | | | | | | 0.00 | 0 | 7,000,000,000 |
| Total For TN27 | | | | | | | | | | 0.00 | 0 | 7,000,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 9.96313 | 100.00000 | 9.87426 | | | | 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 | | | 11.34500 | 96.78836 | 11.34500 | 96.67106 | | | | 0.00 | 0 | 13,080,000,000 |
| Total TN30 SPOT | | | | | | | | | | 0.00 | 0 | 13,080,000,000 |
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 13,080,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 122.19641 | 8.00000 | 122.09112 | | | | 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 | | | 11.88500 | 93.61126 | 11.88500 | 93.49258 | | | | 0.00 | 0 | 8,700,000,000 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 8,700,000,000 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 8,700,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 102.47530 | 10.75000 | 102.35746 | | | | 0.00 | 0 | 0 |
| Total TN40/R214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN40/R214 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TNF18 On 22/08/2018 Spot Bond | | | | | 0.00000 | 100.93306 | | | | 0.00 | 0 | 0 |
| Total TNF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TNF18 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ1 On 15/08/2018 Spot Bond | | | | | 0.00000 | 101.21307 | | | | 0.00 | 0 | 0 |
| Total TORQ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ10 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ3 On 15/04/2022 Spot Bond | | | | | 0.00000 | 102.44190 | | | | 0.00 | 0 | 0 |
| Total TORQ3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ3 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ6 On 15/04/2022 Spot Bond | | | | | 0.00000 | 101.39084 | | | | 0.00 | 0 | 0 |
| Total TORQ6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ6 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ7 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.04626 | | | | 0.00 | 0 | 0 |
| Total TORQ7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ7 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ8 On 15/08/2018 Spot Bond | | | | | 0.00000 | 101.07012 | | | | 0.00 | 0 | 0 |
| Total TORQ8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TORQ8 | | | | | | | | | | 0.00 | 0 | 0 |
| TORQ9 On 15/08/2018 Spot Bond | | | | | 0.00000 | 101.10587 | | | | 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 | 103.50900 | 10.00000 | 103.40100 | | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 05/04/2018 Spot Bond | | | | | 0.00000 | 99.95168 | | | | 0.00 | 0 | 0 |
| Total TPDA03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA03 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 10/04/2019 Spot Bond | | | | | 0.00000 | 101.99657 | | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2018 Spot Bond | | | | | 0.00000 | 101.04371 | | | | 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 | | | 9.16500 | 101.70194 | 9.16500 | 101.60128 | | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRA2A On 14/12/2018 Spot Bond | | | | | 0.00000 | 100.35321 | | | | 0.00 | 0 | 0 |
| Total TRA2A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.36966 | | | | 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 | | | 9.28500 | 101.46790 | 9.28500 | 101.36676 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2018 Spot Bond | | | | | 0.00000 | 100.35362 | | | | 0.00 | 0 | 0 |
| Total TRA2A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.36966 | | | | 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 | | | 9.08500 | 9.08500 | 9.08500 | 101.93063 | | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.37030 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.40588 | | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.44803 | | | | 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 | | | | | 0.00000 | 100.46407 | | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.56797 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.56797 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| TRA3A On 14/11/2018 Spot Bond | | | | | 0.00000 | 101.09487 | | | | 0.00 | 0 | 0 |
| Total TRA3A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.19824 | | | | 0.00 | 0 | 0 |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.22872 | | | | 0.00 | 0 | 200,000,000 |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.42714 | | | | 0.00 | 0 | 0 |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2019 Spot Bond | | | | | 0.00000 | 100.37730 | | | | 0.00 | 0 | 0 |
| Total TRAA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA4 On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 100.84841 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2 On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 100.37585 | | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 102.32440 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRAE1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 102.53517 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP221 On 26/04/2018 Spot Bond | | | | | 0.00000 | 97.45938 | | | | 0.00 | 0 | 0 |
| Total TSP221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP221 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP222 On 10/05/2018 Spot Bond | | | | | 0.00000 | 97.15395 | | | | 0.00 | 0 | 0 |
| Total TSP222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP222 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP224 On 24/05/2018 Spot Bond | | | | | 0.00000 | 96.86059 | | | | 0.00 | 0 | 0 |
| Total TSP224 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP224 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP226 On 07/06/2018 Spot Bond | | | | | 0.00000 | 96.58889 | | | | 0.00 | 0 | 0 |
| Total TSP226 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP226 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP227 On 21/06/2018 Spot Bond | | | | | 0.00000 | 96.29103 | | | | 0.00 | 0 | 0 |
| Total TSP227 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP227 | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01 On 28/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF0 On 26/01/2020 Spot Bond | | | | | 0.00000 | 101.80191 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC25 On 10/01/2018 Spot Bond | | | | | 0.00000 | 101.65595 | | | | 0.00 | 0 | 0 |
| Total TWC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC250 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|---------------|
| TWC25 On 15/01/2018 Spot Bond | | | | | 0.00000 | 101.58156 | | | 0.00 | 0 | 0 |
| Total TWC251 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC251 | | | | | | | | | 0.00 | 0 | 0 |
| TWC25 On 18/01/2018 Spot Bond | | | | | 0.00000 | 101.51953 | | | 0.00 | 0 | 0 |
| Total TWC252 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC252 | | | | | | | | | 0.00 | 0 | 0 |
| TWC25 On 22/01/2018 Spot Bond | | | | | 0.00000 | 101.37579 | | | 0.00 | 0 | 0 |
| Total TWC253 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC253 | | | | | | | | | 0.00 | 0 | 0 |
| TWC25 On 29/01/2018 Spot Bond | | | | | 0.00000 | 101.37579 | | | 0.00 | 0 | 0 |
| Total TWC254 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC254 | | | | | | | | | 0.00 | 0 | 0 |
| TWC25 On 12/02/2018 Spot Bond | | | | | 0.00000 | 101.01088 | | | 0.00 | 0 | 0 |
| Total TWC255 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC255 | | | | | | | | | 0.00 | 0 | 0 |
| TWC25 On 16/02/2018 Spot Bond | | | | | 0.00000 | 100.92836 | | | 0.00 | 0 | 0 |
| Total TWC256 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC256 | | | | | | | | | 0.00 | 0 | 0 |
| TWC25 On 28/02/2018 Spot Bond | | | | | 0.00000 | 100.60185 | | | 0.00 | 0 | 0 |
| Total TWC258 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC258 | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.16500 | 107.71342 | 9.16500 | 107.60682 | | 660,506,886,000.00 | 72,068,400 | 18,017,100 | |
| Total UG21 SPOT | | | | | | | | 660,506,886,000.00 | 72,068,400 | 18,017,100 | |
| Total For UG21 | | | | | | | | 660,506,886,000.00 | 72,068,400 | 18,017,100 | |
| UG26 On 09/03/2026 Spot Bond | | | 10.67000 | 106.99470 | 10.67000 | 106.87188 | | 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 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total VCJA1U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VCJA1U | | | | | | | | 0.00 | 0 | 0 | |
| VCJA2U On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total VCJA2U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VCJA2U | | | | | | | | 0.00 | 0 | 0 | |
| VCJA3U On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total VCJA3U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For VCJA3U | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VCJB1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3L On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCJB3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB3U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA1U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA2U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA3L On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA3U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB1 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB1U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB2 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB2U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB3 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB3U | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB08U | | | | | | | | | 0.00 | 0 | 0 |
| VJB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB09U | | | | | | | | | 0.00 | 0 | 0 |
| VKC21 On 06/03/2018 Spot Bond | | | | | 0.00000 | 102.42836 | | | 0.00 | 0 | 0 |
| Total VKC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC21 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VKC22 On 29/03/2018 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VKC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC22 | | | | | | | | | 0.00 | 0 | 0 |
| VKE01U On 01/04/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VKE01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE01U | | | | | | | | | 0.00 | 0 | 0 |
| VKE05 On 28/03/2018 Spot Bond | | | | | 0.00000 | 100.11759 | | | 0.00 | 0 | 0 |
| Total VKE05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE05 | | | | | | | | | 0.00 | 0 | 0 |
| VKE06 On 08/05/2018 Spot Bond | | | | | 0.00000 | 101.41916 | | | 0.00 | 0 | 0 |
| Total VKE06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE06 | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 100.50553 | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | | 0.00000 | 100.29259 | | | 0.00 | 0 | 0 |
| Total VKE08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE08 | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 99.77351 | | | 0.00 | 0 | 0 |
| Total VKE09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE09 | | | | | | | | | 0.00 | 0 | 0 |
| VKE10 On 08/07/2022 Spot Bond | | | | | 0.00000 | 99.76921 | | | 0.00 | 0 | 0 |
| Total VKE10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | 0.00 | 0 | 0 |
| VPA03U On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | 0.00 | 0 | 0 |
| VPA04U On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | 0.00 | 0 | 0 |
| VPA05U On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | 0.00 | 0 | 0 |
| VPA06U On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | 0.00 | 0 | 0 |
| VR711L On 29/01/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR711U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR711U | | | | | | | | | 0.00 | 0 | 0 |
| VRI712 On 11/12/2018 Spot Bond | | | | | 0.00000 | 100.38704 | | | 0.00 | 0 | 0 |
| Total VRI712 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VRI712 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|----------------------------------|------------------------|------------------------|---------------|
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.93294 | | | 0.00 | 0 | 0 |
| Total WHL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01 | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01U | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 27/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02U | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 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 | | | 3.04000 | 3.04000 | 3.04000 | 255.35567 | | 18,736,736,000.00 | 6,163,400 | 3,081,700 | |
| Total WS05 SPOT | | | | | | | | 18,736,736,000.00 | 6,163,400 | 3,081,700 | |
| Total For WS05 | | | | | | | | 18,736,736,000.00 | 6,163,400 | 3,081,700 | |
| WSP3 On 28/05/2019 Spot Bond | | | 7.70500 | 102.54877 | 7.70500 | 102.46314 | | 0.00 | 0 | 0 | |
| Total WSP3 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For WSP3 | | | | | | | | 0.00 | 0 | 0 | |
| WSP4 On 28/05/2020 Spot Bond | | | 8.02500 | 102.94970 | 8.02500 | 102.86023 | | 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 | | | 8.41500 | 102.55629 | 8.41500 | 102.46293 | | 9,069,347,034,000.00 | 1,077,759,600 | 269,439,900 | |
| Total WSP5 SPOT | | | | | | | | 9,069,347,034,000.00 | 1,077,759,600 | 269,439,900 | |
| Total For WSP5 | | | | | | | | 9,069,347,034,000.00 | 1,077,759,600 | 269,439,900 | |
| WSP5/R203 On 28/05/2021 Spot Bond | | | 100.00000 | 15.49445 | 100.00000 | 15.35623 | | 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 | | | 7.09000 | 88.58100 | 7.09000 | 88.51283 | | 0.00 | 0 | 0 | |
| Total Z083 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For Z083 | | | | | | | | 0.00 | 0 | 0 | |
| Total for SPOT | | | | | | | | 31,906,658,190,738,000.00 | 564,344,776,700 | 315,519,706,506 | |
| Total for SPOT : | | | | | | | | 31,906,658,190,738,000.00 | 564,344,776,700 | 315,519,706,506 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|------------------|-----------------|
| Total Futures | | | | | | | | | 31 906 658 549 803 800.00 | 564,344,779,915 | 315,520,729,397 |
| Total Options | | | | | | | | | 0.00 | 0 | 97,761 |
| Grand Total: | | | | | | | | | 31,906,658,549,803,800.00 | 564,344,779,915 | 315,520,827,158 |