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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2019

| 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 02/05/2019 Bond Future | | | 11.10995 | 75.44779 | 11.19374 | 74.97017 | | | 0.00 | 0 | 350 |
| ES33 On 01/08/2019 Bond Future | | | 11.21798 | 76.88007 | 11.30477 | 76.39354 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 350 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 350 |
| ES42 On 02/05/2019 Bond Future | | | 11.36564 | 77.04903 | 11.44427 | 76.54131 | | | 0.00 | 0 | 4,919 |
| ES42 On 01/08/2019 Bond Future | | | 11.47186 | 78.51212 | 11.55327 | 77.99489 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 4,919 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 4,919 |
| I2025 On 02/05/2019 Bond Future | | | 135.24521 | 135.24521 | 135.47689 | 135.47689 | | | 0.00 | 0 | 691 |
| I2025 On 01/08/2019 Bond Future | | | 136.38796 | 136.38796 | 136.62442 | 136.62442 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 691 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 691 |
| I2029 On 02/05/2019 Bond Future | | | 101.62501 | 101.62501 | 102.09197 | 102.09197 | | | 0.00 | 0 | 3,020 |
| I2029 On 01/08/2019 Bond Future | | | 103.57864 | 103.57864 | 104.05479 | 104.05479 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | 0.00 | 0 | 3,020 |
| Total For I2029 | | | | | | | | | 0.00 | 0 | 3,020 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| I2033 | On | 02/05/2019 | Bond Future | | | 104.05448 | 104.05448 | 104.43608 | 104.43608 | | | 0.00 | 0 | 6,090 |
| I2033 | On | 01/08/2019 | Bond Future | | | 106.05460 | 106.05460 | 106.44383 | 106.44383 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,090 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,090 |
| I2038 | On | 02/05/2019 | Bond Future | | | 123.12829 | 123.12829 | 123.13408 | 123.13408 | | | 0.00 | 0 | 10,004 |
| I2038 | On | 01/08/2019 | Bond Future | | | 123.85606 | 123.85606 | 123.86204 | 123.86204 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 10,004 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 10,004 |
| I2046 | On | 02/05/2019 | Bond Future | | | 115.88062 | 115.88062 | 115.44826 | 115.44826 | | | 0.00 | 0 | 12,517 |
| I2046 | On | 01/08/2019 | Bond Future | | | 118.10826 | 118.10826 | 117.66788 | 117.66788 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 12,517 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 12,517 |
| I2050 | On | 02/05/2019 | Bond Future | | | 121.18418 | 121.18418 | 121.18939 | 121.18939 | | | 0.00 | 0 | 10,644 |
| I2050 | On | 01/08/2019 | Bond Future | | | 121.69580 | 121.69580 | 121.70154 | 121.70154 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 10,644 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 10,644 |
| R186 | On | 02/05/2019 | Bond Future | | | 8.92296 | 112.51991 | 8.99660 | 112.09767 | | 6.48 | 36,681,490.66 | 326 | 69,836 |
| R186 | On | 01/08/2019 | Bond Future | | | 8.98228 | 109.35576 | 9.05948 | 108.92573 | | 6.82 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 36,681,490.66 | 326 | 69,836 |
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Call | | | 1,439.33000 | 1.43933 | 1,661,010 | 6.68 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.80 | Call | | | 854.18000 | 0.85418 | 1,013,760 | 6.52 | 0.00 | 0 | 7,500 |
| R186 | On | 02/05/2019 | Bond Future | 9.05 | Call | | | 1,534.94000 | 1.53494 | 1,764,870 | 6.71 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.05 | Put | | | 1,230.08000 | 1.23008 | 1,037,770 | 6.71 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.90 | Call | | | 1,097.30000 | 1.09730 | 1,285,170 | 6.59 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.90 | Put | | | 1,651.63000 | 1.65163 | 1,417,260 | 6.59 | 0.00 | 0 | 4,250 |
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Put | | | 113.02000 | 0.11302 | 85,370 | 7.55 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Put | | | 810.45000 | 0.81045 | 669,140 | 6.93 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Call | | | 2,247.22000 | 2.24722 | 2,528,150 | 6.93 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Put | | | 2,567.24000 | 2.56724 | 2,264,170 | 6.42 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Call | | | 561.04000 | 0.56104 | 680,210 | 6.42 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.80 | Put | | | 1,986.26000 | 1.98626 | 1,723,600 | 6.52 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Call | | | 346.74000 | 0.34674 | 430,250 | 6.33 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Put | | | 1,358.11000 | 1.35811 | 1,152,000 | 6.66 | 0.00 | 0 | 7,500 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Call | | | 1,377.56000 | 1.37756 | 1,593,690 | 6.66 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Call | | | 4,460.65000 | 4.46065 | 4,827,230 | 7.55 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Put | | | 261.10000 | 0.26110 | 205,440 | 7.55 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Call | | | 5,765.66000 | 5.76566 | 6,160,250 | 7.55 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Put | | | 137.46000 | 0.13746 | 104,810 | 7.55 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 9.20 | Put | | | 902.29000 | 0.90229 | 748,990 | 6.88 | 0.00 | 0 | 0 |

| 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 | 02/05/2019 | Bond Future | 9.20 | Call | | | 2,057.54000 | 2.05754 | 2,326,480 | 6.88 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Put | | | 2,694.34000 | 2.69434 | 2,383,690 | 6.40 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Call | | | 512.23000 | 0.51223 | 623,820 | 6.40 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Put | | | 3,236.15000 | 3.23615 | 2,897,420 | 6.33 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Call | | | 649.36000 | 0.64936 | 781,580 | 6.45 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Put | | | 727.64000 | 0.72764 | 597,690 | 6.99 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Call | | | 2,444.97000 | 2.44497 | 2,737,260 | 6.99 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Call | | | 6,014.41000 | 6.01441 | 6,412,700 | 7.55 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Put | | | 95.60000 | 0.09560 | 71,650 | 7.55 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Call | | | 5,469.50000 | 5.46950 | 5,859,090 | 7.55 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Put | | | 1,305.60000 | 1.30560 | 1,105,040 | 6.68 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Call | | | 1,470.85000 | 1.47085 | 1,695,300 | 6.69 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Put | | | 1,280.03000 | 1.28003 | 1,082,240 | 6.69 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Call | | | 1,408.37000 | 1.40837 | 1,627,280 | 6.67 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Put | | | 1,331.76000 | 1.33176 | 1,128,430 | 6.67 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Put | | | 2,363.18000 | 2.36318 | 2,073,160 | 6.45 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Put | | | 1,114.93000 | 1.11493 | 981,740 | 7.36 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Put | | | 527.92000 | 0.52792 | 457,000 | 8.01 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Call | | | 3,674.20000 | 3.67420 | 3,972,430 | 7.37 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Put | | | 1,100.71000 | 1.10071 | 968,910 | 7.37 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Call | | | 3,713.98000 | 3.71398 | 4,013,600 | 7.38 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Put | | | 1,086.67000 | 1.08667 | 956,260 | 7.38 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Call | | | 3,634.56000 | 3.63456 | 3,931,400 | 7.36 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Put | | | 4,779.19000 | 4.77919 | 4,429,530 | 6.22 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Call | | | 450.29000 | 0.45029 | 530,660 | 6.22 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Put | | | 2,049.79000 | 2.04979 | 1,838,200 | 6.86 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Call | | | 1,997.10000 | 1.99710 | 2,215,540 | 6.86 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Call | | | 6,009.10000 | 6.00910 | 6,368,210 | 8.01 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 72,120 |
| Total For R186 | | | | | | | | | | | | 36,681,490.66 | 326 | 141,956 |
| R197 | On | 02/05/2019 | Bond Future | | | 304.81737 | 304.81737 | 304.57804 | 304.57804 | | | 0.00 | 0 | 2,350 |
| R197 | On | 01/08/2019 | Bond Future | | | 303.12070 | 303.12070 | 302.87741 | 302.87741 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,350 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,350 |
| R202 | On | 02/05/2019 | Bond Future | | | 236.53090 | 236.53090 | 237.35976 | 237.35976 | | | 0.00 | 0 | 8,966 |
| R202 | On | 01/08/2019 | Bond Future | | | 237.06447 | 237.06447 | 237.90963 | 237.90963 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 8,966 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 8,966 |
| R2023 | On | 02/05/2019 | Bond Future | | | 7.99657 | 100.61718 | 8.05029 | 100.44441 | | 3.20 | 1,710,492.06 | 17 | 69,216 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2023 | On | 01/08/2019 | Bond Future | | | 8.01633 | 102.52707 | 8.07431 | 102.35121 | | 3.33 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 1,710,492.06 | 17 | 69,216 |
| R2023 | On | 02/05/2019 | Bond Future | 8.46 | Put | | | 206.10000 | 0.20610 | 168,700 | 3.64 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Call | | | 1,459.67000 | 1.45967 | 1,593,340 | 3.61 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Put | | | 217.27000 | 0.21727 | 178,170 | 3.61 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Call | | | 1,485.63000 | 1.48563 | 1,620,160 | 3.62 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Put | | | 211.61000 | 0.21161 | 173,370 | 3.62 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.46 | Call | | | 1,511.74000 | 1.51174 | 1,647,110 | 3.64 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Call | | | 2,876.51000 | 2.87651 | 3,019,430 | 4.23 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Put | | | 295.74000 | 0.29574 | 262,800 | 4.23 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Call | | | 2,902.30000 | 2.90230 | 3,045,590 | 4.24 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Put | | | 292.20000 | 0.29220 | 259,630 | 4.24 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Call | | | 2,850.76000 | 2.85076 | 2,993,310 | 4.21 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Put | | | 299.32000 | 0.29932 | 266,010 | 4.21 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 1,710,492.06 | 17 | 69,216 |
| R2030 | On | 02/05/2019 | Bond Future | | | 9.45114 | 92.44212 | 9.52936 | 91.95742 | | 9.09 | 0.00 | 0 | 47,530 |
| R2030 | On | 01/08/2019 | Bond Future | | | 9.51862 | 90.19182 | 9.59983 | 89.69815 | | 9.54 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 47,530 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Call | | | 1,169.29000 | 1.16929 | 1,374,960 | 9.24 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Put | | | 2,035.30000 | 2.03530 | 1,756,270 | 9.24 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Put | | | 4,278.21000 | 4.27821 | 3,866,790 | 8.72 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Call | | | 277.18000 | 0.27718 | 350,460 | 8.72 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Call | | | 4,432.54000 | 4.43254 | 4,834,060 | 10.51 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Put | | | 416.70000 | 0.41670 | 333,520 | 10.51 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Call | | | 1,196.58000 | 1.19658 | 1,405,300 | 9.25 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Put | | | 2,000.08000 | 2.00008 | 1,724,100 | 9.25 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Call | | | 1,224.25000 | 1.22425 | 1,436,030 | 9.26 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Put | | | 1,965.29000 | 1.96529 | 1,692,370 | 9.26 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Put | | | 8,166.81000 | 8.16681 | 7,708,150 | 8.34 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Call | | | 150.72000 | 0.15072 | 185,730 | 8.34 | 0.00 | 0 | 2,025 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Call | | | 3,491.26000 | 3.49126 | 3,806,300 | 10.06 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Put | | | 1,599.41000 | 1.59941 | 1,419,050 | 10.05 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Put | | | 1,579.82000 | 1.57982 | 1,401,190 | 10.06 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Call | | | 3,412.86000 | 3.41286 | 3,724,430 | 10.03 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Put | | | 1,619.22000 | 1.61922 | 1,437,120 | 10.03 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Put | | | 3,917.47000 | 3.91747 | 3,584,900 | 9.17 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Call | | | 1,136.75000 | 1.13675 | 1,297,850 | 9.17 | 0.00 | 0 | 2,025 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Call | | | 3,451.98000 | 3.45198 | 3,765,290 | 10.05 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 13,050 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| Total For R2030 | | | | | | | | | 0.00 | 0 | 60,580 |
| R2032 On 02/05/2019 Bond Future | | | 9.67546 | 90.44049 | 9.74839 | 89.95045 | | 10.37 | 0.00 | 0 | 43,624 |
| R2032 On 01/08/2019 Bond Future | | | 9.74042 | 92.15748 | 9.81587 | 91.65838 | | 10.36 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 43,624 |
| R2032 On 02/05/2019 Bond Future | 9.62 | Call | | | 1,344.19000 | 1.34419 | 1,554,940 | 10.52 | 0.00 | 0 | 0 |
| R2032 On 02/05/2019 Bond Future | 9.62 | Put | | | 2,209.41000 | 2.20941 | 1,930,120 | 10.52 | 0.00 | 0 | 0 |
| R2032 On 02/05/2019 Bond Future | 9.63 | Call | | | 1,374.29000 | 1.37429 | 1,588,060 | 10.54 | 0.00 | 0 | 0 |
| R2032 On 02/05/2019 Bond Future | 9.63 | Put | | | 2,171.70000 | 2.17170 | 1,895,430 | 10.54 | 0.00 | 0 | 0 |
| R2032 On 02/05/2019 Bond Future | 9.61 | Call | | | 1,314.32000 | 1.31432 | 1,522,050 | 10.51 | 0.00 | 0 | 0 |
| R2032 On 02/05/2019 Bond Future | 9.61 | Put | | | 2,247.43000 | 2.24743 | 1,965,120 | 10.51 | 0.00 | 0 | 0 |
| R2032 On 01/08/2019 Bond Future | 10.10 | Call | | | 3,668.02000 | 3.66802 | 3,978,820 | 10.77 | 0.00 | 0 | 0 |
| R2032 On 01/08/2019 Bond Future | 10.10 | Put | | | 1,823.08000 | 1.82308 | 1,634,780 | 10.77 | 0.00 | 0 | 0 |
| R2032 On 01/08/2019 Bond Future | 10.11 | Call | | | 3,709.76000 | 3.70976 | 4,022,320 | 10.78 | 0.00 | 0 | 0 |
| R2032 On 01/08/2019 Bond Future | 10.11 | Put | | | 1,800.87000 | 1.80087 | 1,614,330 | 10.78 | 0.00 | 0 | 0 |
| R2032 On 01/08/2019 Bond Future | 10.09 | Call | | | 3,626.46000 | 3.62646 | 3,935,490 | 10.75 | 0.00 | 0 | 0 |
| R2032 On 01/08/2019 Bond Future | 10.09 | Put | | | 1,845.54000 | 1.84554 | 1,655,470 | 10.75 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | 0.00 | 0 | 43,624 |
| R2035 On 02/05/2019 Bond Future | | | 9.81719 | 94.12596 | 9.90021 | 93.50590 | | 11.12 | 15,530,783.40 | 165 | 76,874 |
| R2035 On 01/08/2019 Bond Future | | | 9.88054 | 95.91257 | 9.96630 | 95.28092 | | 11.14 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | 15,530,783.40 | 165 | 76,874 |
| R2035 On 02/05/2019 Bond Future | 9.74 | Put | | | 2,575.85000 | 2.57585 | 2,214,000 | 11.11 | 0.00 | 0 | 0 |
| R2035 On 02/05/2019 Bond Future | 9.75 | Call | | | 1,405.72000 | 1.40572 | 1,667,790 | 11.12 | 0.00 | 0 | 0 |
| R2035 On 02/05/2019 Bond Future | 9.75 | Put | | | 2,532.16000 | 2.53216 | 2,174,170 | 11.12 | 0.00 | 0 | 0 |
| R2035 On 02/05/2019 Bond Future | 9.73 | Call | | | 1,342.09000 | 1.34209 | 1,596,440 | 11.09 | 0.00 | 0 | 0 |
| R2035 On 02/05/2019 Bond Future | 9.73 | Put | | | 2,620.06000 | 2.62006 | 2,254,350 | 11.09 | 0.00 | 0 | 0 |
| R2035 On 02/05/2019 Bond Future | 9.74 | Call | | | 1,373.69000 | 1.37369 | 1,631,900 | 11.11 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.23 | Call | | | 4,052.92000 | 4.05292 | 4,442,790 | 11.78 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.23 | Put | | | 2,150.45000 | 2.15045 | 1,908,670 | 11.78 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.24 | Call | | | 4,098.20000 | 4.09820 | 4,490,280 | 11.79 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.24 | Put | | | 2,124.75000 | 2.12475 | 1,885,180 | 11.79 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.22 | Call | | | 4,007.57000 | 4.00757 | 4,395,240 | 11.76 | 0.00 | 0 | 0 |
| R2035 On 01/08/2019 Bond Future | 10.22 | Put | | | 2,176.17000 | 2.17617 | 1,932,190 | 11.76 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | 15,530,783.40 | 165 | 76,874 |
| R2037 On 02/05/2019 Bond Future | | | 9.90021 | 90.63388 | 9.98321 | 90.01121 | | 11.70 | 0.00 | 0 | 58,355 |
| R2037 On 01/08/2019 Bond Future | | | 9.96769 | 88.09896 | 10.05340 | 87.46467 | | 12.29 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | 0.00 | 0 | 58,355 |
| R2037 On 02/05/2019 Bond Future | 9.80 | Call | | | 1,341.83000 | 1.34183 | 1,593,340 | 11.77 | 0.00 | 0 | 0 |

| 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 | 02/05/2019 | Bond Future | 9.80 | Put | | | 2,725.32000 | 2.72532 | 2,354,160 | 11.77 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.81 | Call | | | 1,373.37000 | 1.37337 | 1,628,690 | 11.79 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.81 | Put | | | 2,680.49000 | 2.68049 | 2,313,140 | 11.79 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.79 | Call | | | 1,310.88000 | 1.31088 | 1,558,590 | 11.76 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.79 | Put | | | 2,770.84000 | 2.77084 | 2,395,880 | 11.76 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Call | | | 3,949.72000 | 3.94972 | 4,339,190 | 12.69 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Put | | | 2,163.29000 | 2.16329 | 1,918,470 | 12.69 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Call | | | 3,994.90000 | 3.99490 | 4,386,620 | 12.70 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Put | | | 2,137.21000 | 2.13721 | 1,894,640 | 12.70 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Call | | | 3,904.74000 | 3.90474 | 4,291,950 | 12.67 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Put | | | 2,189.65000 | 2.18965 | 1,942,570 | 12.67 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 58,355 |
| R2040 | On | 02/05/2019 | Bond Future | | | 9.97992 | 93.84391 | 10.05775 | 93.21719 | | 12.11 | 15,108,869.51 | 161 | 25,497 |
| R2040 | On | 01/08/2019 | Bond Future | | | 10.04722 | 91.11964 | 10.12755 | 90.48126 | | 12.74 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 15,108,869.51 | 161 | 25,497 |
| R2040 | On | 02/05/2019 | Bond Future | 9.60 | Call | | | 643.89000 | 0.64389 | 791,120 | 11.42 | 0.00 | 0 | 1,150 |
| R2040 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 2,758.47000 | 2.75847 | 2,392,150 | 11.96 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.88 | Call | | | 1,412.77000 | 1.41277 | 1,665,340 | 11.93 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.88 | Put | | | 2,854.29000 | 2.85429 | 2,480,140 | 11.93 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 10.20 | Put | | | 1,589.89000 | 1.58989 | 1,337,600 | 12.41 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 10.20 | Call | | | 2,717.65000 | 2.71765 | 3,092,080 | 12.41 | 0.00 | 0 | 1,150 |
| R2040 | On | 02/05/2019 | Bond Future | 9.60 | Put | | | 4,431.50000 | 4.43150 | 3,952,010 | 11.42 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.89 | Call | | | 1,446.63000 | 1.44663 | 1,703,120 | 11.95 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.89 | Put | | | 2,806.08000 | 2.80608 | 2,435,850 | 11.95 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 1,480.97000 | 1.48097 | 1,741,370 | 11.96 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 2,332.42000 | 2.33242 | 2,085,910 | 13.29 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Call | | | 4,196.43000 | 4.19643 | 4,583,770 | 13.25 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Put | | | 2,389.14000 | 2.38914 | 2,138,100 | 13.25 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Call | | | 4,244.24000 | 4.24424 | 4,633,860 | 13.27 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Put | | | 2,360.50000 | 2.36050 | 2,111,740 | 13.27 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 4,292.49000 | 4.29249 | 4,684,360 | 13.29 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 2,300 |
| Total For R2040 | | | | | | | | | | | | 15,108,869.51 | 161 | 27,797 |
| R2044 | On | 02/05/2019 | Bond Future | | | 9.99750 | 90.93306 | 10.08038 | 90.25483 | | 12.71 | 212,783,360.40 | 2,340 | 36,296 |
| R2044 | On | 01/08/2019 | Bond Future | | | 10.06202 | 88.27864 | 10.14750 | 87.58774 | | 13.38 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 212,783,360.40 | 2,340 | 36,296 |
| R2044 | On | 02/05/2019 | Bond Future | 9.92 | Call | | | 1,501.81000 | 1.50181 | 1,784,910 | 12.59 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.92 | Put | | | 2,822.24000 | 2.82224 | 2,427,110 | 12.59 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 1,432.78000 | 1.43278 | 1,707,400 | 12.55 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R2044 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 2,920.21000 | 2.92021 | 2,516,600 | 12.55 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.91 | Call | | | 1,467.14000 | 1.46714 | 1,746,000 | 12.57 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.91 | Put | | | 2,871.00000 | 2.87100 | 2,471,630 | 12.57 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.36 | Put | | | 7,521.04000 | 7.52104 | 6,971,380 | 12.38 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Call | | | 4,319.99000 | 4.31999 | 4,743,220 | 13.98 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Put | | | 2,408.90000 | 2.40890 | 2,141,230 | 13.98 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Call | | | 4,368.55000 | 4.36855 | 4,794,210 | 14.00 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Put | | | 2,380.18000 | 2.38018 | 2,114,940 | 14.00 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 4,271.40000 | 4.27140 | 4,692,200 | 13.96 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.36 | Call | | | 792.31000 | 0.79231 | 933,550 | 12.38 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Put | | | 4,489.61000 | 4.48961 | 4,077,910 | 13.20 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Call | | | 2,128.88000 | 2.12888 | 2,408,080 | 13.20 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Call | | | 5,019.90000 | 5.01990 | 5,475,670 | 14.24 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 2,437.72000 | 2.43772 | 2,167,620 | 13.96 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Put | | | 2,037.49000 | 2.03749 | 1,802,360 | 14.24 | 0.00 | 0 | 100 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 300 |
| Total For R2044 | | | | | | | | | | | | 212,783,360.40 | 2,340 | 36,596 |
| R2048 | On | 02/05/2019 | Bond Future | | | 9.95643 | 90.21201 | 10.04431 | 89.47098 | | 13.14 | 2,706,360.30 | 30 | 110,109 |
| R2048 | On | 01/08/2019 | Bond Future | | | 10.01345 | 91.92437 | 10.10397 | 91.16944 | | 13.21 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 2,706,360.30 | 30 | 110,109 |
| R2048 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 1,586.12000 | 1.58612 | 1,904,810 | 12.98 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 2,808.78000 | 2.80878 | 2,386,440 | 12.98 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.91 | Call | | | 1,623.10000 | 1.62310 | 1,946,470 | 13.00 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.91 | Put | | | 2,760.08000 | 2.76008 | 2,342,420 | 13.00 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.89 | Call | | | 1,549.63000 | 1.54963 | 1,863,620 | 12.96 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.89 | Put | | | 2,858.12000 | 2.85812 | 2,431,080 | 12.96 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.35 | Call | | | 4,440.02000 | 4.44002 | 4,905,170 | 13.72 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.35 | Put | | | 2,444.52000 | 2.44452 | 2,154,740 | 13.72 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.36 | Call | | | 4,490.15000 | 4.49015 | 4,957,960 | 13.74 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.36 | Put | | | 2,415.24000 | 2.41524 | 2,128,120 | 13.74 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.34 | Call | | | 4,390.10000 | 4.39010 | 4,852,580 | 13.71 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.34 | Put | | | 2,474.13000 | 2.47413 | 2,181,680 | 13.71 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | | | 2,706,360.30 | 30 | 110,109 |
| R207 | On | 02/05/2019 | Bond Future | | | 6.39375 | 102.79923 | 6.48303 | 102.73939 | | 0.26 | 0.00 | 0 | 6,918 |
| R207 | On | 01/08/2019 | Bond Future | | | 5.60656 | 101.10902 | 5.74541 | 101.04826 | | 0.22 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 6,918 |
| R207 | On | 02/05/2019 | Bond Future | 7.62 | Call | | | 756.72000 | 0.75672 | 816,560 | 0.41 | 0.00 | 0 | 0 |
| R207 | On | 02/05/2019 | Bond Future | 7.62 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.41 | 0.00 | 0 | 0 |
| R207 | On | 02/05/2019 | Bond Future | 7.63 | Call | | | 763.33000 | 0.76333 | 823,170 | 0.41 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R207 | On | 02/05/2019 | Bond Future | 7.63 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.41 | 0.00 | 0 | 0 |
| R207 | On | 02/05/2019 | Bond Future | 7.61 | Call | | | 750.10000 | 0.75010 | 809,940 | 0.41 | 0.00 | 0 | 0 |
| R207 | On | 02/05/2019 | Bond Future | 7.61 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.41 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.34 | Call | | | 692.78000 | 0.69278 | 753,430 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.34 | Put | | | 0.18000 | 0.00018 | 0,070 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.35 | Call | | | 697.08000 | 0.69708 | 757,740 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.35 | Put | | | 0.17000 | 0.00017 | 0,070 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.33 | Call | | | 688.47000 | 0.68847 | 749,120 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 01/08/2019 | Bond Future | 7.33 | Put | | | 0.19000 | 0.00019 | 0,080 | 0.36 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 6,918 |
| R208 | On | 02/05/2019 | Bond Future | | | 7.08621 | 100.08526 | 7.16420 | 99.94948 | | 1.20 | 0.00 | 0 | 13,813 |
| R208 | On | 01/08/2019 | Bond Future | | | 6.98680 | 101.98530 | 7.07708 | 101.84716 | | 1.26 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 13,813 |
| R208 | On | 02/05/2019 | Bond Future | 8.03 | Call | | | 1,510.69000 | 1.51069 | 1,640,120 | 2.00 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.03 | Put | | | 19.42000 | 0.01942 | 13,070 | 2.00 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.04 | Call | | | 1,526.89000 | 1.52689 | 1,656,550 | 2.00 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.04 | Put | | | 18.57000 | 0.01857 | 12,450 | 2.00 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.02 | Call | | | 1,494.53000 | 1.49453 | 1,623,690 | 2.00 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.02 | Put | | | 20.32000 | 0.02032 | 13,700 | 2.00 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Put | | | 54.41000 | 0.05441 | 42,220 | 1.80 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Call | | | 1,690.30000 | 1.69030 | 1,816,520 | 1.80 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Put | | | 53.00000 | 0.05300 | 41,080 | 1.80 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Call | | | 1,703.88000 | 1.70388 | 1,830,350 | 1.80 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Put | | | 51.63000 | 0.05163 | 39,960 | 1.80 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Call | | | 1,676.76000 | 1.67676 | 1,802,710 | 1.80 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 13,813 |
| R209 | On | 02/05/2019 | Bond Future | | | 9.76777 | 71.79303 | 9.85055 | 71.26591 | | 12.52 | 16,153,431.75 | 225 | 102,783 |
| R209 | On | 01/08/2019 | Bond Future | | | 9.82434 | 73.15601 | 9.90957 | 72.61906 | | 12.63 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 16,153,431.75 | 225 | 102,783 |
| R209 | On | 02/05/2019 | Bond Future | 10.50 | Call | | | 4,404.14000 | 4.40414 | 4,837,060 | 14.02 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 10.50 | Put | | | 461.31000 | 0.46131 | 367,110 | 14.02 | 0.00 | 0 | 11,560 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Put | | | 3,734.94000 | 3.73494 | 3,322,520 | 11.88 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Call | | | 457.72000 | 0.45772 | 572,420 | 11.88 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 10.71 | Call | | | 5,447.42000 | 5.44742 | 5,909,570 | 14.52 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 10.71 | Put | | | 299.44000 | 0.29944 | 234,470 | 14.52 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Call | | | 1,145.88000 | 1.14588 | 1,362,590 | 12.42 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Put | | | 2,238.23000 | 2.23823 | 1,927,820 | 12.42 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Put | | | 1,371.77000 | 1.37177 | 1,148,080 | 12.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Call | | | 1,997.50000 | 1.99750 | 2,300,930 | 12.82 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Call | | | 1,172.71000 | 1.17271 | 1,392,700 | 12.44 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Put | | | 2,200.33000 | 2.20033 | 1,893,200 | 12.44 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Call | | | 1,199.91000 | 1.19991 | 1,423,170 | 12.45 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Put | | | 2,162.89000 | 2.16289 | 1,859,030 | 12.45 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Call | | | 4,653.43000 | 4.65343 | 5,033,520 | 13.89 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Put | | | 1,325.19000 | 1.32519 | 1,168,330 | 13.89 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Call | | | 3,386.22000 | 3.38622 | 3,713,820 | 13.25 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Put | | | 1,903.20000 | 1.90320 | 1,693,850 | 13.25 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Put | | | 4,912.28000 | 4.91228 | 4,522,200 | 12.01 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Put | | | 1,859.04000 | 1.85904 | 1,653,430 | 13.29 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Call | | | 937.01000 | 0.93701 | 1,083,880 | 12.01 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Put | | | 2,867.70000 | 2.86770 | 2,586,580 | 12.70 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Call | | | 2,176.32000 | 2.17632 | 2,432,150 | 12.70 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Call | | | 3,424.71000 | 3.42471 | 3,754,180 | 13.27 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Put | | | 1,881.01000 | 1.88101 | 1,673,530 | 13.27 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Call | | | 3,463.35000 | 3.46335 | 3,794,690 | 13.29 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 36,520 |
| Total For R209 | | | | | | | | | | | | 16,153,431.75 | 225 | 139,303 |
| R210 | On | 02/05/2019 | Bond Future | | | 187.35553 | 187.35553 | 187.96829 | 187.96829 | | | 0.00 | 0 | 2,448 |
| R210 | On | 01/08/2019 | Bond Future | | | 190.95724 | 190.95724 | 191.58210 | 191.58210 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,448 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,448 |
| R212 | On | 02/05/2019 | Bond Future | | | 158.35272 | 158.35272 | 158.53945 | 158.53945 | | | 0.00 | 0 | 4,973 |
| R212 | On | 01/08/2019 | Bond Future | | | 159.17670 | 159.17670 | 159.36731 | 159.36731 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 4,973 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 4,973 |
| R213 | On | 02/05/2019 | Bond Future | | | 9.56544 | 83.34666 | 9.63826 | 82.90273 | | 10.03 | 0.00 | 0 | 27,886 |
| R213 | On | 01/08/2019 | Bond Future | | | 9.62603 | 84.92875 | 9.70138 | 84.47652 | | 10.13 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 27,886 |
| R213 | On | 02/05/2019 | Bond Future | 9.49 | Call | | | 1,119.26000 | 1.11926 | 1,303,900 | 10.02 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.49 | Put | | | 2,026.53000 | 2.02653 | 1,767,240 | 10.02 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.50 | Call | | | 1,145.44000 | 1.14544 | 1,332,890 | 10.03 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.50 | Put | | | 1,991.09000 | 1.99109 | 1,734,610 | 10.03 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.48 | Call | | | 1,093.29000 | 1.09329 | 1,275,130 | 10.01 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.48 | Put | | | 2,062.25000 | 2.06225 | 1,800,160 | 10.01 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Call | | | 3,389.08000 | 3.38908 | 3,670,320 | 10.80 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Put | | | 1,687.63000 | 1.68763 | 1,516,640 | 10.80 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Call | | | 3,427.46000 | 3.42746 | 3,710,250 | 10.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Put | | | 1,667.92000 | 1.66792 | 1,498,480 | 10.82 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Call | | | 3,351.09000 | 3.35109 | 3,630,750 | 10.79 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Put | | | 1,707.79000 | 1.70779 | 1,535,220 | 10.79 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 27,886 |
| R214 | On | 02/05/2019 | Bond Future | | | 9.95144 | 70.66860 | 10.02900 | 70.15643 | | 13.49 | 0.00 | 0 | 24,306 |
| R214 | On | 01/08/2019 | Bond Future | | | 10.00841 | 72.01000 | 10.08823 | 71.48823 | | 13.57 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 0.00 | 0 | 24,306 |
| R214 | On | 02/05/2019 | Bond Future | 9.86 | Call | | | 1,214.94000 | 1.21494 | 1,425,230 | 13.27 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.86 | Put | | | 2,338.80000 | 2.33880 | 2,036,920 | 13.27 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.87 | Call | | | 1,243.09000 | 1.24309 | 1,456,530 | 13.28 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.87 | Put | | | 2,299.64000 | 2.29964 | 2,000,910 | 13.28 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.85 | Call | | | 1,187.16000 | 1.18716 | 1,394,310 | 13.25 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.85 | Put | | | 2,378.44000 | 2.37844 | 2,073,420 | 13.25 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.33 | Call | | | 3,532.05000 | 3.53205 | 3,849,640 | 14.06 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.33 | Put | | | 1,989.52000 | 1.98952 | 1,785,340 | 14.06 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.34 | Call | | | 3,571.49000 | 3.57149 | 3,890,890 | 14.08 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.34 | Put | | | 1,966.36000 | 1.96636 | 1,763,990 | 14.08 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Call | | | 3,492.58000 | 3.49258 | 3,808,360 | 14.04 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Put | | | 2,012.74000 | 2.01274 | 1,806,750 | 14.04 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 24,306 |
| Total for Bond | | | | | | | | | | | | 300,674,788.08 | 3,264 | 904,305 |
| 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 |
| 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 |

| 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 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract 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/R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | | | 643.46900 | 643.46900 | 639.77200 | 639.77200 | | | | 0.00 | 0 | 441 |
| GOVI On 01/08/2019 GOVI | | | 655.68300 | 655.68300 | 651.91700 | 651.91700 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 441 |
| GOVI On 02/05/2019 GOVI | 647.87 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.87 | Put | | | 80,980.00000 | 8.09800 | 44,010,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Put | | | 81,080.00000 | 8.10800 | 44,110,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.86 | Call | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.86 | Put | | | 80,880.00000 | 8.08800 | 43,910,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.68 | Call | | | 132,370.00000 | 13.23700 | 170,030,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.68 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.69 | Call | | | 132,270.00000 | 13.22700 | 169,930,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.69 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.67 | Call | | | 132,470.00000 | 13.24700 | 170,130,000 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | 0.00 | 0 | 441 |
| Total for GOVI | | | | | | | | | | 0.00 | 0 | 441 |
| AL37 On 02/05/2019 Index Future | | | 625.85700 | 625.85700 | 624.76500 | 624.76500 | | | | 0.00 | 0 | 0 |
| AL37 On 01/08/2019 Index Future | | | 637.73700 | 637.73700 | 636.62500 | 636.62500 | | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 02/05/2019 Index Future | | | 718.98500 | 718.98500 | 715.96800 | 715.96800 | | | | 0.00 | 0 | 0 |
| AL7T On 01/08/2019 Index Future | | | 732.63300 | 732.63300 | 729.56000 | 729.56000 | | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | | 0.00 | 0 | 0 |
| ALBI On 02/05/2019 Index Future | | | 650.14500 | 650.14500 | 646.58500 | 646.58500 | | | | 0.00 | 0 | 903 |
| ALBI On 01/08/2019 Index Future | | | 662.48600 | 662.48600 | 658.85900 | 658.85900 | | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | 0.00 | 0 | 903 |
| Total For ALBI | | | | | | | | | | 0.00 | 0 | 903 |
| IGOV On 02/05/2019 Index Future | | | 259.53700 | 259.53700 | 259.81300 | 259.81300 | | | | 0.00 | 0 | 737 |
| IGOV On 01/08/2019 Index Future | | | 264.52600 | 264.52600 | 264.80800 | 264.80800 | | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | 0.00 | 0 | 737 |
| Total For IGOV | | | | | | | | | | 0.00 | 0 | 737 |
| Total for Index | | | | | | | | | | 0.00 | 0 | 1,640 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| JIBAR F On 20/03/2019 Jibar Future | | | 7.01000 | 92.99000 | 7.01000 | 92.99000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/06/2019 Jibar Future | | | 7.03000 | 92.97000 | 7.03000 | 92.97000 | | | 0.00 | 0 | 0 |
| JIBAR F On 18/09/2019 Jibar Future | | | 7.07000 | 92.93000 | 7.07000 | 92.93000 | | | 0.00 | 0 | 0 |
| JIBAR F On 18/12/2019 Jibar Future | | | 7.13000 | 92.87000 | 7.13000 | 92.87000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 0 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 96.84000 | 96.84000 | 96.92000 | 96.92000 | | | 0.00 | 0 | 51 |
| 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 : | | | | | | | | | 300,674,788.08 | 3,264 | 906,437 |
| AA05 On 22/03/2019 Spot Bond | | | 8.38500 | 103.91882 | 8.38500 | 103.89511 | | | 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 | 100.14655 | | | 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 | | | 8.99000 | 104.27276 | 8.99000 | 104.24757 | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 103.65600 | 10.00000 | 103.62900 | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 102.74438 | 10.84000 | 102.71441 | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 105.28910 | 11.37000 | 105.25694 | | | | 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 | 105.53638 | 11.81000 | 105.50293 | | | | 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 | 30.45219 | 100.00000 | 30.38405 | | | | 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 | 23.36272 | 100.00000 | 23.31129 | | | | 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 |
| Total For AB030U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| 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 |
| AB033L On 29/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB033U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB033U | | | | | | | | | 0.00 | 0 | 0 |
| ABC12L On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | 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 | | | 4.84000 | 4.84000 | 4.84000 | 276.41328 | | | 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 |
| ABFN08 On 17/03/2020 Spot Bond | | | | | 0.00000 | 102.33328 | | | 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 | 101.67976 | | | 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 | 100.61384 | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN12 On 09/04/2019 Spot Bond | | | | | 0.00000 | 100.98978 | | | 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 | 100.60095 | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total ABFN13 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For ABFN13 | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 101.36866 | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ABFN1: On 11/11/2020 Spot Bond | | | | | 0.00000 | 100.88931 | | | | 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 | 101.45546 | | | | 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 | 100.05713 | | | | 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 | 103.13786 | | | | 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 | 100.19802 | | | | 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 | 100.98527 | | | | 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 | 101.24704 | | | | 0.00 | 0 | 344,300,000 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 344,300,000 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 344,300,000 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 102.25239 | | | | 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 | 100.98486 | | | | 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 | 100.80245 | | | | 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 | 101.82166 | | | | 0.00 | 0 | 140,000,000 |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| ABFN2: On 29/08/2021 Spot Bond | | | | | 0.00000 | 99.80741 | | | | 0.00 | 0 | 0 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 99.80141 | | | | 0.00 | 0 | 0 |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2025 Spot Bond | | | | | 0.00000 | 100.28714 | | | | 0.00 | 0 | 0 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 29/08/2028 Spot Bond | | | | | 0.00000 | 100.10384 | | | | 0.00 | 0 | 0 |
| Total ABFN30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN30 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.08387 | | | | 0.00 | 0 | 0 |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.08655 | | | | 0.00 | 0 | 6,500,000,000 |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | 6,500,000,000 |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | 6,500,000,000 |
| ABFN3: On 15/11/2024 Spot Bond | | | | | 0.00000 | 100.08703 | | | | 0.00 | 0 | 0 |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2022 Spot Bond | | | | | 0.00000 | 100.27543 | | | | 0.00 | 0 | 0 |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2024 Spot Bond | | | | | 0.00000 | 100.28124 | | | | 0.00 | 0 | 0 |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2026 Spot Bond | | | | | 0.00000 | 100.28463 | | | | 0.00 | 0 | 0 |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2029 Spot Bond | | | | | 0.00000 | 100.29208 | | | | 0.00 | 0 | 0 |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 101.34826 | | | | 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 | 100.05877 | | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 97.32691 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 102.01675 | | | | 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 | 101.67987 | | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 101.37341 | | | | 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 | 100.00929 | | | | 0.00 | 0 | 0 |
| Total ABK9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.32000 | 6.32000 | 6.32000 | 144.41660 | | | | 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 | 45.00755 | 100.00000 | 44.90446 | | | | 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 | | | 6.66000 | 6.66000 | 6.66000 | 127.25140 | | | | 0.00 | 0 | 520,000,000 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 520,000,000 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 520,000,000 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 18.26182 | 100.00000 | 18.21999 | | | | 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 | | | 8.67000 | 8.67000 | 8.67000 | 120.66345 | | | | 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 | 11.43768 | 100.00000 | 11.41134 | | | | 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 | 92.46761 | | | | 0.00 | 0 | 0 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| ABN05 On 18/04/2021 Spot Bond | | | 4.15000 | 198.31351 | 4.15000 | 198.27821 | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 3.98000 | 3.98000 | 3.98000 | 126.57454 | | | 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 | | | 3.88000 | 3.88000 | 3.88000 | 176.91288 | | | 0.00 | 0 | 850,000,000 |
| Total ABN62 SPOT | | | | | | | | | 0.00 | 0 | 850,000,000 |
| Total For ABN62 | | | | | | | | | 0.00 | 0 | 850,000,000 |
| ABN63 On 07/12/2033 Spot Bond | | | 3.79000 | 3.79000 | 3.79000 | 218.21636 | | | 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 | | | 9.62500 | 9.62500 | 9.62500 | 93.67535 | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 10.34000 | 10.34000 | 10.34000 | 102.54667 | | | 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 | | | 8.36500 | 8.36500 | 8.36500 | 99.55585 | | | 0.00 | 0 | 0 |
| Total ABN80 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN80 | | | | | | | | | 0.00 | 0 | 0 |
| ABN87 On 21/12/2026 Spot Bond | | | 10.88500 | 10.88500 | 10.88500 | 99.70474 | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 8.39000 | 105.44488 | 8.39000 | 105.42108 | | | 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 | | | 8.14000 | 103.76936 | 8.14000 | 103.74649 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 102.54926 | 9.20000 | 102.52378 | | | 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 | | | 9.07000 | 104.25396 | 9.07000 | 104.22841 | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|----------------------|----------------------|
| ABS14 On 11/11/2020 Spot Bond | | | 8.20000 | 104.30442 | 8.20000 | 104.28128 | | | 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 | | | 8.90500 | 105.37228 | 8.90500 | 105.34691 | | | 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 | | | 9.62500 | 106.61708 | 9.62500 | 106.58941 | | | 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 | | | 9.93500 | 106.95644 | 9.93500 | 106.92779 | | | 0.00 | 0 | 1,500,000,000 |
| Total ABS17 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 9.47500 | 105.31281 | 9.47500 | 105.28588 | | | 0.00 | 0 | 0 |
| Total ABS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS18 | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 8.94500 | 100.92170 | 8.94500 | 100.89744 | | | 0.00 | 0 | 8,000,000,000 |
| Total ABS6 SPOT | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For ABS6 | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 9.99500 | 97.69570 | 9.99500 | 97.66939 | | 48,335,820,000,000.00 | | 4,836,000,000 | 4,769,000,000 |
| Total ABS7 SPOT | | | | | | | | 48,335,820,000,000.00 | | 4,836,000,000 | 4,769,000,000 |
| Total For ABS7 | | | | | | | | 48,335,820,000,000.00 | | 4,836,000,000 | 4,769,000,000 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 12.84955 | 100.00000 | 12.82080 | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.87000 | 3.87000 | 3.87000 | 287.79924 | | | 0.00 | 0 | 0 |
| Total ABSI2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 3.36000 | 153.94416 | 3.36000 | 153.91995 | | | 0.00 | 0 | 0 |
| Total ABSI4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI4 | | | | | | | | | 0.00 | 0 | 0 |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | 0.00 | 0 | 0 |
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT02U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| ACL08€ On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 90.98009 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2025 Spot Bond | | | | | 0.00000 | 90.03945 | | | | 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 | | | 8.29000 | 8.29000 | 8.29000 | 103.04774 | | | | 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 | 227.69944 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 227.76167 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.56956 | | | | 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 | 104.07300 | 10.00000 | 104.04600 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL14€ On 20/12/2021 Spot Bond | | | | | 0.00000 | 101.57456 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 8.92500 | 8.92500 | 8.92500 | 101.88552 | | | | 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 | 101.56978 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL175 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.48683 | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | 0.00 | 0 | 0 |
| ACL183 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.88606 | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.56127 | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.19638 | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.60260 | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.60768 | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.60768 | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.63588 | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.63588 | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 153.67471 | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 156.38453 | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 97.45903 | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.55467 | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | | 0.00000 | 100.20220 | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.56267 | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.54801 | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.52314 | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | 0.00 | 0 | 0 |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 102.13250 | | | 0.00 | 0 | 0 |
| Total AECI01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI01 | | | | | | | | | 0.00 | 0 | 0 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.27025 | | | 0.00 | 0 | 0 |
| Total AECI02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI02 | | | | | | | | | 0.00 | 0 | 0 |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.95544 | | | 0.00 | 0 | 0 |
| Total AECI03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI03 | | | | | | | | | 0.00 | 0 | 0 |
| AECI04 On 21/11/2023 Spot Bond | | | | | 0.00000 | 99.95517 | | | 0.00 | 0 | 0 |
| Total AECI04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI04 | | | | | | | | | 0.00 | 0 | 0 |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 99.77479 | | | 0.00 | 0 | 0 |
| Total AGL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL01 | | | | | | | | | 0.00 | 0 | 0 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 101.48249 | | | 0.00 | 0 | 0 |
| Total AGT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT01 | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A3 On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.77820 | | | 0.00 | 0 | 0 |
| Total AHF2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AHF2B: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.44264 | | | | 0.00 | 0 | 0 |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.52397 | | | | 0.00 | 0 | 0 |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | | 0.00000 | 100.88237 | | | | 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 | 100.76539 | | | | 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 | 100.98127 | | | | 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 | 100.93816 | | | | 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 | 101.29073 | | | | 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 | 101.16199 | | | | 0.00 | 0 | 0 |
| Total AHF3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2021 Spot Bond | | | | | 0.00000 | 99.95568 | | | | 0.00 | 0 | 0 |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.95446 | | | | 0.00 | 0 | 0 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | 10.21500 | 98.70977 | 10.21500 | 101.80342 | | | | 0.00 | 0 | 0 |
| Total AHF5A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5B: On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.95286 | | | | 0.00 | 0 | 0 |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|----------------------|---------------|
| AHF5C On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.95072 | | | | 0.00 | 0 | 0 |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.93579 | | | | 0.00 | 0 | 0 |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5D1 | | | | | | | | | | 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 |
| AHL1AI On 15/04/2023 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 | | 515,733,957,700,000.00 | | 5,157,339,577 | 5,157,339,577 | |
| Total AIG2U SPOT | | | | | | | | 15,733,957,700,000.00 | | 5,157,339,577 | 5,157,339,577 | |
| Total For AIG2U | | | | | | | | 15,733,957,700,000.00 | | 5,157,339,577 | 5,157,339,577 | |
| AIR01 On 15/03/2019 Spot Bond | | | 8.21500 | 103.75291 | 8.21500 | 103.72969 | | | | 0.00 | 0 | 0 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.68500 | 110.33240 | 9.68500 | 110.30373 | | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 9.41500 | 101.42105 | 9.41500 | 101.39528 | | | | 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 | | | 11.14000 | 95.04147 | 11.14000 | 95.01301 | | | | 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 | | | 4.19000 | 177.87925 | 4.19000 | 177.84738 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|-----------------------|
| APF01L On 31/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total APF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01U | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | | 0.00000 | 101.86913 | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | 0.00 | 0 | 0 |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 100.75565 | | | 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 | 99.85967 | | | 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 | 100.50876 | | | 0.00 | 0 | 0 |
| Total APF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF06 | | | | | | | | | 0.00 | 0 | 0 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.37633 | | | 0.00 | 0 | 0 |
| Total APF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF07 | | | | | | | | | 0.00 | 0 | 0 |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 100.64616 | | | 0.00 | 0 | 0 |
| Total APF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF08 | | | | | | | | | 0.00 | 0 | 0 |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.66244 | | | 0.00 | 0 | 40,000,000 |
| Total APF09 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For APF09 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| AS126L On 19/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 500,000,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | 25,000,000,000 |
| Total AS126U SPOT | | | | | | | | 10,000,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | 25,000,000,000 |
| Total For AS126U | | | | | | | | 10,000,000,000,000.00 | 25,000,000,000 | 25,000,000,000 | 25,000,000,000 |
| AS127L On 19/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 000,000,000,000,000.00 | 20,000,000,000 | 20,000,000,000 | 20,000,000,000 |
| Total AS127U SPOT | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 20,000,000,000 | 20,000,000,000 |
| Total For AS127U | | | | | | | | 10,000,000,000,000.00 | 20,000,000,000 | 20,000,000,000 | 20,000,000,000 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AS133U | | | | | | | | 0.00 | 0 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | 0.00 | 0 | 0 | 0 |
| Total For AS139U | | | | | | | | 0.00 | 0 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| AS248L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS248U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS248U | | | | | | | | | | 0.00 | 0 | 0 |
| AS249L On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS249U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS249U | | | | | | | | | | 0.00 | 0 | 0 |
| AS266L On 21/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS266U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS266U | | | | | | | | | | 0.00 | 0 | 0 |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS288U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS288U | | | | | | | | | | 0.00 | 0 | 0 |
| AS294L On 21/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS294U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS294U | | | | | | | | | | 0.00 | 0 | 0 |
| AS308L On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS308U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS308U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN011 On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.48690 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN01: On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | 0.00 | 0 | 0 |
| ASN02: On 07/12/2033 Spot Bond | | | 4.04000 | 236.52286 | 4.04000 | 236.48144 | | | 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 | 101.71515 | | | 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 | 98.76857 | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | 0.00 | 0 | 0 |
| ASN03: On 07/12/2033 Spot Bond | | | 4.05500 | 211.81363 | 4.05500 | 211.77646 | | | 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 |
| ASN05: On 22/04/2020 Spot Bond | | | | | 0.00000 | 100.72255 | | | 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 | 100.56381 | | | 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 | 100.50481 | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | 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 07/02/2020 Spot Bond | | | | | 0.00000 | 100.29583 | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| ASN071 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.75326 | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | 0.00 | 0 | 0 |
| ASN081 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.50316 | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | 0.00 | 0 | 0 |
| ASN081 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.74543 | | | 0.00 | 0 | 17,800,000 |
| Total ASN083 SPOT | | | | | | | | | 0.00 | 0 | 17,800,000 |
| Total For ASN083 | | | | | | | | | 0.00 | 0 | 17,800,000 |
| ASN081 On 03/09/2020 Spot Bond | | | | | 0.00000 | 102.17588 | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | 0.00 | 0 | 0 |
| ASN081 On 01/10/2020 Spot Bond | | | | | 0.00000 | 107.20572 | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | 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 |
| ASN091 On 21/10/2020 Spot Bond | | | | | 0.00000 | 100.73219 | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 10/11/2020 Spot Bond | | | | | 0.00000 | 100.20132 | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 20/12/2020 Spot Bond | | | | | 0.00000 | 85.24284 | | | 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 | 101.98442 | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 07/03/2021 Spot Bond | | | | | 0.00000 | 101.86301 | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| ASN12: On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.96681 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12: On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.51594 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12: On 24/02/2019 Spot Bond | | | | | 0.00000 | 99.85777 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12: On 24/02/2019 Spot Bond | | | | | 0.00000 | 99.85905 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 24/02/2019 Spot Bond | | | | | 0.00000 | 99.86018 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 03/03/2019 Spot Bond | | | | | 0.00000 | 101.96314 | | | | 0.00 | 0 | 5,000,000 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 5,000,000 |
| ASN13: On 03/03/2019 Spot Bond | | | | | 0.00000 | 101.94717 | | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.95027 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 31/01/2022 Spot Bond | | | 4.09000 | 150.83919 | 4.09000 | 150.81249 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2020 Spot Bond | | | | | 0.00000 | 103.18763 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ASN14: On 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 |
| ASN14: On 20/06/2021 Spot Bond | | | | | 0.00000 | 80.93590 | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 95.96231 | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.38531 | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/01/2022 Spot Bond | | | 4.13500 | 150.65024 | 4.13500 | 150.62339 | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/05/2021 Spot Bond | | | | | 0.00000 | 117.29188 | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 102.02707 | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/03/2028 Spot Bond | | | 4.78000 | 164.91668 | 4.78000 | 164.88453 | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 08/08/2021 Spot Bond | | | | | 0.00000 | 100.28283 | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN16: On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.00005 | | | | 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 | 102.54943 | | | | 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 | 101.89930 | | | | 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 |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.72210 | | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.67115 | | | | 0.00 | 0 | 0 |
| Total ASN190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.29518 | | | | 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 | | | 4.41000 | 102.41041 | 4.41000 | 102.39139 | | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.47013 | | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.48373 | | | | 0.00 | 0 | 0 |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.57792 | | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 99.83478 | | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2025 Spot Bond | | | | | 0.00000 | 99.81926 | | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 28/08/2020 Spot Bond | | | | | 0.00000 | 99.79669 | | | | 0.00 | 0 | 0 |
| Total ASN210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN210 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.76171 | | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN23: On 28/05/2019 Spot Bond | | | 8.56000 | 8.56000 | 8.56000 | 101.95211 | | | | 0.00 | 0 | 0 |
| Total ASN232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN232 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 07/03/2019 Spot Bond | | | | | 0.00000 | 101.74206 | | | | 0.00 | 0 | 0 |
| Total ASN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN243 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 99.79772 | | | | 0.00 | 0 | 0 |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN26: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.71879 | | | | 0.00 | 0 | 0 |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.47842 | | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-----------------------|
| ASN27: On 08/08/2019 Spot Bond | | | | | 0.00000 | 100.24586 | | | 0.00 | 0 | 0 |
| Total ASN277 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN277 | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.09304 | | | 0.00 | 0 | 0 |
| Total ASN278 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN278 | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/08/2048 Spot Bond | | | | | 0.00000 | 99.97604 | | | 0.00 | 0 | 0 |
| Total ASN279 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN279 | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 21/08/2023 Spot Bond | | | | | 0.00000 | 99.95296 | | | 0.00 | 0 | 0 |
| Total ASN280 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.75518 | | | 0.00 | 0 | 0 |
| Total ASN286 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN286 | | | | | | | | | 0.00 | 0 | 0 |
| ASN29: On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.36455 | | | 0.00 | 0 | 0 |
| Total ASN291 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN291 | | | | | | | | | 0.00 | 0 | 0 |
| ASN30: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.54472 | | | 0.00 | 0 | 0 |
| Total ASN300 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN300 | | | | | | | | | 0.00 | 0 | 0 |
| ASN31: On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.84531 | | | 0.00 | 0 | 110,000,000 |
| Total ASN310 SPOT | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For ASN310 | | | | | | | | | 0.00 | 0 | 110,000,000 |
| ASN31: On 17/01/2020 Spot Bond | | | | | 0.00000 | 100.85636 | | | 0.00 | 0 | 0 |
| Total ASN314 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN314 | | | | | | | | | 0.00 | 0 | 0 |
| ASN31: On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.49108 | | | 0.00 | 0 | 0 |
| Total ASN315 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN315 | | | | | | | | | 0.00 | 0 | 0 |
| ASN31: On 30/04/2020 Spot Bond | | | | | 0.00000 | 100.31064 | | | 0.00 | 0 | 14,200,000,000 |
| Total ASN316 SPOT | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For ASN316 | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| ASN31: On 30/03/2020 Spot Bond | | | | | 0.00000 | 100.26544 | | | 0.00 | 0 | 0 |
| Total ASN317 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN317 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--------------------|----------------------|---------------|
| ASN318 On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN318 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN318 | | | | | | | | | 0.00 | 0 | 0 |
| ASN319 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 69,084,372,200,000.00 | 690,843,722 | 690,843,722 | |
| Total ASN319 SPOT | | | | | | | | 69,084,372,200,000.00 | 690,843,722 | 690,843,722 | |
| Total For ASN319 | | | | | | | | 69,084,372,200,000.00 | 690,843,722 | 690,843,722 | |
| ASN75U On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total ASN75U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ASN75U | | | | | | | | 0.00 | 0 | 0 | |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 102.34594 | | 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 | | | 8.69000 | 103.41043 | 8.69000 | 103.38627 | | 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 | | | 8.64000 | 105.55435 | 8.64000 | 105.52969 | | 0.00 | 0 | 0 | |
| Total BAW21 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For BAW21 | | | | | | | | 0.00 | 0 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 103.79724 | 9.30000 | 103.77117 | | 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 | 102.97857 | | 0.00 | 0 | 0 | |
| Total BAW22 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For BAW22 | | | | | | | | 0.00 | 0 | 0 | |
| BAW24 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.95134 | | 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 | 101.01563 | | 0.00 | 0 | 0 | |
| Total BAW25 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For BAW25 | | | | | | | | 0.00 | 0 | 0 | |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total BAW26U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For BAW26U | | | | | | | | 0.00 | 0 | 0 | |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total BAW27U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For BAW27U | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 103.17107 | | | | 0.00 | 0 | 0 |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 99.93066 | | | | 0.00 | 0 | 0 |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.78640 | | | | 0.00 | 0 | 0 |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | | 0.00000 | 101.56597 | | | | 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 | 101.65530 | | | | 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 | 101.79751 | | | | 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 | 102.11817 | | | | 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 | 104.96461 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2020 Spot Bond | | | | | 0.00000 | 103.05330 | | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA59 On 30/06/2022 Spot Bond | | | 11.95500 | 105.04250 | 11.95500 | 105.00881 | | | | 0.00 | 0 | 0 |
| Total BAYA59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA59 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA60 On 30/06/2020 Spot Bond | | | 11.99000 | 11.99000 | 11.99000 | 102.17824 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.68093 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.58614 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 102.81195 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.59966 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA65 On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.53205 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 101.58625 | | | | 0.00 | 0 | 0 |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA67 On 31/03/2023 Spot Bond | | | 11.95500 | 11.95500 | 11.95500 | 99.02069 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.49836 | | | | 0.00 | 0 | 0 |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 102.70335 | | | | 0.00 | 0 | 0 |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.49836 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 102.00480 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 106.40911 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2020 Spot Bond | | | | | 0.00000 | 102.07230 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYB11 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.80252 | | | | 0.00 | 0 | 0 |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.83538 | | | | 0.00 | 0 | 0 |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.83538 | | | | 0.00 | 0 | 0 |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB15 On 30/09/2023 Spot Bond | | | | | 0.00000 | 101.83538 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD11 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 |
| BAYD21 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 |
| BAYD31 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 |
| BAYD41 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 |
| BAYD51 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 |
| BAYD61 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 |
| BC124 On 30/05/2019 Spot Bond | | | | | 0.00000 | 99.80804 | | | | 0.00 | 0 | 0 |
| Total BC124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC124 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ10 On 12/07/2019 Spot Bond | | | | | 0.00000 | 100.86172 | | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| BCJ14 On 09/05/2019 Spot Bond | | | | | 0.00000 | 100.18292 | | | | 0.00 | 0 | 0 |
| Total BCJ14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ14 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 100.18708 | | | | 0.00 | 0 | 10,000,000,000 |
| Total BCJ15 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For BCJ15 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 101.65242 | | | | 0.00 | 0 | 0 |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ17 On 23/09/2019 Spot Bond | | | | | 0.00000 | 101.30498 | | | | 0.00 | 0 | 0 |
| Total BCJ17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ17 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0205 On 28/04/2028 Spot Bond | | | 8.95500 | 8.95500 | 8.95500 | 200.82549 | | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0206 On 02/03/2028 Spot Bond | | | 8.95500 | 8.95500 | 8.95500 | 201.47247 | | | | 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 | | | 9.34000 | 9.34000 | 9.34000 | 95.34492 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD302U On 18/04/2028 Spot Bond | | | 100.00000 | 10.78224 | 100.00000 | 10.75825 | | | | 0.00 | 0 | 0 |
| Total BD302U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD302U | | | | | | | | | | 0.00 | 0 | 0 |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.35593 | | | | 0.00 | 0 | 0 |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 100.92951 | | | | 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 | | | 8.95000 | 104.08062 | 8.95000 | 104.05545 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BGL03 On 05/02/2020 Spot Bond | | | | | 0.00000 | 102.13410 | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | 0.00 | 0 | 0 |
| BGL04 On 05/02/2020 Spot Bond | | | 8.69000 | 101.63384 | 8.69000 | 101.60996 | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2020 Spot Bond | | | 10.49000 | 106.50688 | 10.49000 | 106.47680 | | | 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 | 104.38750 | | | 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 | | | 10.88500 | 108.18980 | 10.88500 | 108.15812 | | | 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 | 102.30323 | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 10.19000 | 106.25969 | 10.19000 | 106.23052 | | | 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 | 100.42775 | | | 0.00 | 0 | 0 |
| Total BGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 10.97000 | 106.42567 | 10.97000 | 106.39428 | | | 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 | 105.03883 | | | 0.00 | 0 | 0 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL12 | | | | | | | | | 0.00 | 0 | 0 |
| BGL13 On 20/08/2021 Spot Bond | | | 9.62000 | 104.61345 | 9.62000 | 104.58675 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 103.51061 | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 104.58666 | | | | 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 | 99.82834 | | | | 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 | 102.93183 | | | | 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 | 103.46541 | | | | 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 | 105.06539 | | | | 0.00 | 0 | 8,300,000 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | 8,300,000 |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | 8,300,000 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 107.20517 | | | | 0.00 | 0 | 1,500,000,000 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| BID05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.38073 | | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 8.19000 | 101.46770 | 8.19000 | 101.44558 | | | | 0.00 | 0 | 2,210,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,210,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,210,000,000 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.42333 | | | | 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 | 101.23416 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.15791 | | | | 0.00 | 0 | 0 |
| Total BID09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID09 | | | | | | | | | | 0.00 | 0 | 0 |
| BID10 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.08708 | | | | 0.00 | 0 | 0 |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BID11 On 15/11/2023 Spot Bond | | | 9.05500 | 104.60641 | 9.05500 | 104.58082 | | | 0.00 | 0 | 0 |
| Total BID11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID11 | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.51821 | | | 0.00 | 0 | 0 |
| Total BNPP01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP01 | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 101.62338 | | | 0.00 | 0 | 0 |
| Total BNPP02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP02 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.38253 | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.77519 | | | 0.00 | 0 | 0 |
| Total BPPF04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF04 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2019 Spot Bond | | | | | 0.00000 | 101.27060 | | | 0.00 | 0 | 0 |
| Total BPPF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF07 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.32830 | | | 0.00 | 0 | 0 |
| Total BPPF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF08 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2019 Spot Bond | | | | | 0.00000 | 100.60132 | | | 0.00 | 0 | 0 |
| Total BPPF10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF10 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.62752 | | | 0.00 | 0 | 0 |
| Total BPPF11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF11 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 09/10/2019 Spot Bond | | | | | 0.00000 | 100.90994 | | | 0.00 | 0 | 0 |
| Total BPPF12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF12 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.08738 | | | 0.00 | 0 | 0 |
| Total BPPF13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF13 | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2019 Spot Bond | | | | | 0.00000 | 100.56933 | | | 0.00 | 0 | 0 |
| Total BPPF14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF14 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BS2A1L 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 |
| BS2A2L 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 |
| BS2B1L 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 |
| BS2C1L On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BS2C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2C1U | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.38360 | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | 0.00 | 0 | 0 |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 101.36872 | | | 0.00 | 0 | 0 |
| Total BWZ21B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ21B | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 10/11/2019 Spot Bond | | | | | 0.00000 | 100.51569 | | | 0.00 | 0 | 0 |
| Total BWZJ19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ19 | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.20778 | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BWZJ23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ23 | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|--------------------|
| 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 |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BYA68U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA68U | | | | | | | | | 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 |
| CBL17 On 23/08/2019 Spot Bond | | | | | 0.00000 | 101.01280 | | | 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 | | | 9.79500 | 100.52458 | 9.79500 | 100.49845 | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 104.57670 | | | 0.00 | 0 | 100,000,000 |
| Total CBL20 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For CBL20 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| CBL22 On 06/05/2020 Spot Bond | | | 9.29000 | 101.58259 | 9.29000 | 101.55712 | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 02/11/2020 Spot Bond | | | | | 0.00000 | 100.40423 | | | 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 | 100.49856 | | | 0.00 | 0 | 0 |
| Total CBL25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL25 | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 9.59000 | 106.18200 | 9.59000 | 106.15452 | | 2,685,200,000,000.00 | | 280,000,000 | 70,000,000 |
| Total CBL26 SPOT | | | | | | | | 2,685,200,000,000.00 | | 280,000,000 | 70,000,000 |
| Total For CBL26 | | | | | | | | 2,685,200,000,000.00 | | 280,000,000 | 70,000,000 |
| CBL27 On 12/05/2020 Spot Bond | | | | | 0.00000 | 100.94153 | | | 0.00 | 0 | 0 |
| Total CBL27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL27 | | | | | | | | | 0.00 | 0 | 0 |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.95544 | | | 0.00 | 0 | 0 |
| Total CBL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL28 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|--------------------|
| CCT01 On 23/06/2023 Spot Bond | | | 10.31000 | 109.75056 | 10.31000 | 109.72025 | | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 10.18500 | 107.95311 | 10.18500 | 107.92365 | | | | 0.00 | 0 | 600,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.48500 | 107.82844 | 10.48500 | 107.79801 | | | 503,280,000,000.00 | | 48,000,000 | 12,000,000 |
| Total CCT03 SPOT | | | | | | | | | 503,280,000,000.00 | | 48,000,000 | 12,000,000 |
| Total For CCT03 | | | | | | | | | 503,280,000,000.00 | | 48,000,000 | 12,000,000 |
| CCT04 On 17/07/2027 Spot Bond | | | 10.48500 | 10.48500 | 10.48500 | 99.84564 | | | | 0.00 | 0 | 2,100,000 |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | 2,100,000 |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | 2,100,000 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 104.07320 | 10.00000 | 104.04600 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | | 0.00000 | 102.64517 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 102.20085 | | | | 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 | 102.01280 | | | | 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 | 100.22447 | | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 101.39712 | | | | 0.00 | 0 | 0 |
| Total CGR29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR29 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR32 On 21/07/2020 Spot Bond | | | | | 0.00000 | 100.88070 | | | | 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 | 101.73071 | | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.18102 | | | | 0.00 | 0 | 0 |
| Total CGR38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR38 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR39 On 04/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR39U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR39U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR40 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CGR40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR40U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR41 On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.64748 | | | | 0.00 | 0 | 0 |
| Total CGR41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR41 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.48003 | | | | 0.00 | 0 | 0 |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 100.33402 | | | | 0.00 | 0 | 10,081,700 |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | 10,081,700 |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | 10,081,700 |
| 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 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 101.34396 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 148.46950 | 3.14000 | 148.37323 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 4.06000 | 4.06000 | 4.06000 | 146.74731 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN242 On 24/02/2019 Spot Bond | | | 8.59000 | 99.90595 | 8.59000 | 99.84186 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN243 On 24/02/2019 Spot Bond | | | 9.35000 | 99.89763 | 9.35000 | 99.87208 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 8.72500 | 103.97992 | 8.72500 | 103.95526 | | | | 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 | 104.07300 | 10.00000 | 104.04600 | | | | 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 | 100.03706 | | | | 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 | | | 10.90500 | 98.45833 | 10.90500 | 98.42946 | | | | 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 | | | 11.42500 | 99.89916 | 11.42500 | 99.86850 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.72220 | | | 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 | 100.03434 | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.71879 | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.83464 | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.93974 | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.41717 | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | 10.08500 | 106.25489 | 10.08500 | 106.22601 | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.52899 | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.38332 | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 20/03/2024 Spot Bond | | | 12.22500 | 108.25553 | 12.22500 | 108.22005 | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.39722 | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.58358 | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN37 On 20/03/2024 Spot Bond | | | | | 0.00000 | 110.29555 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/09/2023 Spot Bond | | | | | 0.00000 | 101.50822 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/03/2021 Spot Bond | | | 8.99000 | 105.81445 | 8.99000 | 105.78875 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.82846 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN37 On 20/03/2024 Spot Bond | | | 10.98000 | 102.80017 | 10.98000 | 102.76981 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/09/2024 Spot Bond | | | 11.00000 | 104.62980 | 11.00000 | 104.59885 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/03/2021 Spot Bond | | | | | 0.00000 | 101.70191 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/09/2024 Spot Bond | | | 12.01500 | 105.14314 | 12.01500 | 105.10926 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.84770 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/03/2021 Spot Bond | | | | | 0.00000 | 101.53627 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.61597 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN38 On 20/09/2019 Spot Bond | | | | | 0.00000 | 101.62772 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN39 On 20/12/2019 Spot Bond | | | | | 0.00000 | 107.14677 | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | 0.00 | 0 | 0 |
| CLN39 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.54470 | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | 0.00 | 0 | 0 |
| CLN39 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.66094 | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | 0.00 | 0 | 0 |
| CLN39 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.30981 | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | 0.00 | 0 | 0 |
| CLN39 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.03000 | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | 0.00 | 0 | 0 |
| CLN39 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.02932 | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.54458 | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.39587 | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.55286 | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | 0.00 | 0 | 0 |
| CLN40 On 18/07/2020 Spot Bond | | | | | 0.00000 | 100.93760 | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | 0.00 | 0 | 0 |
| CLN41 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.70198 | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | 0.00 | 0 | 0 |
| CLN41 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.14633 | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN41: On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.65916 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN41: On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.73283 | | | | 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 | 101.76821 | | | | 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 | 100.99782 | | | | 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 | 101.65319 | | | | 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 | 101.85101 | | | | 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 | 53.76567 | | | | 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 | 101.86755 | | | | 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 | 100.76007 | | | | 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 | 115.86915 | | | | 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 | 112.85313 | | | | 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 | 115.83546 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.45033 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 113.19431 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.19820 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 138.83761 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.93160 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.68740 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | | 0.00000 | 109.40650 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 139.33446 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.69374 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.61920 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 03/02/2021 Spot Bond | | | | | 0.00000 | 100.39933 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | | 0.00000 | 140.62967 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN44 On 20/03/2021 Spot Bond | | | | | 0.00000 | 103.02189 | | | | 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 | 99.84524 | | | | 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 | | | 9.09000 | 107.23598 | 9.09000 | 107.20966 | | | | 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 | 149.70981 | 4.36000 | 149.68222 | | | | 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 | | | 6.53000 | 110.17823 | 6.53000 | 110.15149 | | | | 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 | | | 6.47000 | 110.53575 | 6.47000 | 110.50909 | | | | 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 | 99.84682 | | | | 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 | 101.90416 | | | | 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 | 100.02424 | | | | 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 | 100.62546 | | | | 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 | 99.77964 | | | | 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 | 102.81475 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------------|
| CLN462 On 16/02/2022 Spot Bond | | | 10.16000 | 102.36496 | 10.16000 | 102.33693 | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 13/03/2022 Spot Bond | | | 9.83500 | 104.97362 | 9.83500 | 104.94578 | | | 0.00 | 0 | 3,600,000 |
| Total CLN464 SPOT | | | | | | | | | 0.00 | 0 | 3,600,000 |
| Total For CLN464 | | | | | | | | | 0.00 | 0 | 3,600,000 |
| CLN465 On 14/03/2020 Spot Bond | | | | | 0.00000 | 101.63121 | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | 0.00 | 0 | 0 |
| CLN466 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.29563 | | | 0.00 | 0 | 0 |
| Total CLN466 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN466 | | | | | | | | | 0.00 | 0 | 0 |
| CLN467 On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.31480 | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2020 Spot Bond | | | | | 0.00000 | 102.57755 | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 28/03/2022 Spot Bond | | | | | 0.00000 | 102.57755 | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | 0.00 | 0 | 0 |
| CLN470 On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.02239 | | | 0.00 | 0 | 0 |
| Total CLN470 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN470 | | | | | | | | | 0.00 | 0 | 0 |
| CLN471 On 19/11/2022 Spot Bond | | | | | 0.00000 | 99.99966 | | | 0.00 | 0 | 0 |
| Total CLN471 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN471 | | | | | | | | | 0.00 | 0 | 0 |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 99.99966 | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | 0.00 | 0 | 0 |
| CLN473 On 23/06/2021 Spot Bond | | | | | 0.00000 | 102.53860 | | | 0.00 | 0 | 0 |
| Total CLN473 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN473 | | | | | | | | | 0.00 | 0 | 0 |
| CLN474 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.71026 | | | 0.00 | 0 | 0 |
| Total CLN474 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN474 | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 29/11/2021 Spot Bond | | | 100.00000 | 20.87803 | 100.00000 | 20.83132 | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | 0.00 | 0 | 0 |
| CLN476 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | 0.00 | 0 | 0 |
| CLN478 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN478 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN478 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN48 On 07/06/2022 Spot Bond | | | | | 0.00000 | 102.52852 | | | | 0.00 | 0 | 0 |
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.09202 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.48685 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 02/12/2021 Spot Bond | | | | | 0.00000 | 102.98066 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 02/12/2021 Spot Bond | | | 9.09000 | 103.46976 | 9.09000 | 103.44449 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 20/06/2022 Spot Bond | | | | | 0.00000 | 102.16846 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 07/12/2021 Spot Bond | | | 12.51500 | 102.84530 | 12.51500 | 102.85290 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 28/07/2022 Spot Bond | | | 9.31500 | 100.09399 | 9.31500 | 100.06881 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN48 On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.66733 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49 On 28/03/2022 Spot Bond | | | | | 0.00000 | 102.57131 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49 On 07/06/2022 Spot Bond | | | | | 0.00000 | 102.52852 | | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN491 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.35622 | | | | 0.00 | 0 | 0 |
| Total CLN492 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN492 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN49: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.70885 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49: On 07/06/2022 Spot Bond | | | 11.59000 | 109.06967 | 11.59000 | 103.20870 | | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49: On 29/08/2020 Spot Bond | | | | | 0.00000 | 99.79282 | | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49: On 04/09/2024 Spot Bond | | | 9.91500 | 105.34172 | 9.91500 | 105.31357 | | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49: On 04/09/2024 Spot Bond | | | | | 0.00000 | 103.60954 | | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49: On 08/06/2022 Spot Bond | | | | | 0.00000 | 104.65258 | | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN49: On 20/05/2021 Spot Bond | | | | | 0.00000 | 99.97629 | | | | 0.00 | 0 | 0 |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50: On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.98293 | | | | 0.00 | 0 | 0 |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50: On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.02185 | | | | 0.00 | 0 | 0 |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50: On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.05862 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50: On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.76344 | | | | 0.00 | 0 | 0 |
| Total CLN503 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN503 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50: On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.05862 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN505 On 24/10/2020 Spot Bond | | | | | 0.00000 | 100.63560 | | | 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 | 100.47796 | | | 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 | 101.72700 | | | 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 | 99.84187 | | | 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 | 101.00594 | | | 0.00 | 0 | 0 |
| Total CLN510 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 97.01376 | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | 0.00 | 0 | 0 |
| CLN512 On 07/06/2022 Spot Bond | | | | | 0.00000 | 102.36729 | | | 0.00 | 0 | 0 |
| Total CLN512 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN512 | | | | | | | | | 0.00 | 0 | 0 |
| CLN514 On 23/02/2019 Spot Bond | | | | | 0.00000 | 99.84173 | | | 0.00 | 0 | 0 |
| Total CLN514 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN514 | | | | | | | | | 0.00 | 0 | 0 |
| CLN515 On 23/02/2019 Spot Bond | | | | | 0.00000 | 99.80976 | | | 0.00 | 0 | 0 |
| Total CLN515 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN515 | | | | | | | | | 0.00 | 0 | 0 |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 101.22546 | 9.96000 | 104.30566 | | | 0.00 | 0 | 0 |
| Total CLN516 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | 0.00 | 0 | 0 |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 100.39754 | 10.01000 | 103.05102 | | | 0.00 | 0 | 0 |
| Total CLN517 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN517 | | | | | | | | | 0.00 | 0 | 0 |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 99.84891 | | | 0.00 | 0 | 0 |
| Total CLN518 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN518 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 100.90402 | 9.60000 | 102.46861 | | | 0.00 | 0 | 0 |
| Total CLN519 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN519 | | | | | | | | | 0.00 | 0 | 0 |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.73688 | | | 0.00 | 0 | 0 |
| Total CLN520 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN520 | | | | | | | | | 0.00 | 0 | 0 |
| CLN521 On 17/09/2020 Spot Bond | | | | | 0.00000 | 101.51101 | | | 0.00 | 0 | 0 |
| Total CLN521 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN521 | | | | | | | | | 0.00 | 0 | 0 |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.81253 | | | 0.00 | 0 | 0 |
| Total CLN522 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN522 | | | | | | | | | 0.00 | 0 | 0 |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.14963 | | | 0.00 | 0 | 0 |
| Total CLN523 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN523 | | | | | | | | | 0.00 | 0 | 0 |
| CLN524 On 09/09/2022 Spot Bond | | | 9.20000 | 104.15910 | 9.20000 | 104.13322 | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | 0.00 | 0 | 0 |
| CLN525 On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.63914 | | | 0.00 | 0 | 0 |
| Total CLN525 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN525 | | | | | | | | | 0.00 | 0 | 0 |
| CLN526 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.56279 | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | 0.00 | 0 | 0 |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 103.59161 | | | 0.00 | 0 | 0 |
| Total CLN527 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN527 | | | | | | | | | 0.00 | 0 | 0 |
| CLN528 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.99418 | | | 0.00 | 0 | 0 |
| Total CLN528 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN528 | | | | | | | | | 0.00 | 0 | 0 |
| CLN529 On 29/11/2021 Spot Bond | | | | | 0.00000 | 102.25086 | | | 0.00 | 0 | 0 |
| Total CLN529 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN529 | | | | | | | | | 0.00 | 0 | 0 |
| CLN530 On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.66743 | | | 0.00 | 0 | 0 |
| Total CLN530 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN530 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| CLN53 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.73688 | | | | 0.00 | 0 | 0 |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 20/06/2023 Spot Bond | | | | | 0.00000 | 102.35032 | | | | 0.00 | 0 | 0 |
| Total CLN532 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN532 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.62765 | | | | 0.00 | 0 | 0 |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 18/07/2025 Spot Bond | | | | | 0.00000 | 100.83431 | | | | 0.00 | 0 | 0 |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 18/07/2025 Spot Bond | | | 10.56500 | 10.56500 | 10.56500 | 99.91232 | | | | 0.00 | 0 | 0 |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 18/07/2023 Spot Bond | | | | | 0.00000 | 98.63781 | | | | 0.00 | 0 | 0 |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 25/10/2023 Spot Bond | | | | | 0.00000 | 100.62809 | | | | 0.00 | 0 | 0 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 16/08/2023 Spot Bond | | | | | 0.00000 | 100.02511 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.03319 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.93595 | | | | 0.00 | 0 | 0 |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 20/12/2023 Spot Bond | | | | | 0.00000 | 104.08532 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.78327 | | | | 0.00 | 0 | 14,200,000,000 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN54: On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.83736 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.92261 | | | | 0.00 | 0 | 0 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 21/08/2026 Spot Bond | | | 10.03500 | 99.85955 | 10.03500 | 99.85189 | | | | 0.00 | 0 | 0 |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 29/03/2025 Spot Bond | | | 10.08500 | 103.30599 | 10.08500 | 103.85335 | | | | 0.00 | 0 | 0 |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 12/11/2025 Spot Bond | | | 10.17500 | 102.37219 | 10.17500 | 102.67551 | | | | 0.00 | 0 | 0 |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 07/12/2025 Spot Bond | | | 4.26000 | 4.26000 | 4.26000 | 101.29440 | | | | 0.00 | 0 | 0 |
| Total CLN549 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN549 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 235.03837 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55: On 07/12/2025 Spot Bond | | | 4.26000 | 4.26000 | 4.26000 | 101.29360 | | | | 0.00 | 0 | 0 |
| Total CLN550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN550 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55: On 03/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN551 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN551 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55: On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.26638 | | | | 0.00 | 0 | 0 |
| Total CLN552 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN552 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55: On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.27440 | | | | 0.00 | 0 | 0 |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| CLN554 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.27063 | | | | 0.00 | 0 | 0 |
| Total CLN554 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN554 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN555 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.05625 | | | | 0.00 | 0 | 0 |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN556 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.09736 | | | | 0.00 | 0 | 0 |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN557 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.68606 | | | | 0.00 | 0 | 0 |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN558 On 24/11/2024 Spot Bond | | | | | 0.00000 | 99.85525 | | | | 0.00 | 0 | 0 |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN559 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.37747 | | | | 0.00 | 0 | 4,000,000,000 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| CLN560 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 103.38700 | | | | 0.00 | 0 | 0 |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN561 On 11/02/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 1,500,000,000 |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| 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 | | | 9.34000 | 95.36883 | 9.34000 | 95.34492 | | | | 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 | | | 8.95500 | 8.95500 | 8.95500 | 200.82549 | | | | 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 | | | 8.95500 | 8.95500 | 8.95500 | 201.47247 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CLNF1: On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.50342 | | | 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 | 0.00000 | | | 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 | 101.50335 | | | 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 | 101.56115 | | | 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 | 100.02411 | | | 0.00 | 0 | 0 |
| Total CLNF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF16 | | | | | | | | | 0.00 | 0 | 0 |
| COJ05 On 05/06/2023 Spot Bond | | | 8.84000 | 114.34729 | 8.84000 | 114.32013 | | | 0.00 | 0 | 300,000,000 |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 9.07000 | 107.63411 | 9.07000 | 107.60773 | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | 0.00 | 0 | 0 |
| COJ08 On 22/06/2026 Spot Bond | | | 10.59500 | 106.16623 | 10.59500 | 106.13612 | | | 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 | | | 9.66500 | 104.11004 | 9.66500 | 104.08305 | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 10.16000 | 100.02244 | 10.16000 | 99.99521 | | | 0.00 | 0 | 0 |
| Total COT01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT01 | | | | | | | | | 0.00 | 0 | 0 |
| COT02 On 03/04/2028 Spot Bond | | | 11.73000 | 95.46831 | 11.73000 | 95.43842 | | | 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 | | | 11.68500 | 89.55813 | 11.68500 | 89.53019 | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CPV01 On 30/06/2029 Spot Bond | | | 12.13000 | 12.13000 | 12.13000 | 96.84837 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.51788 | | | 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 | 99.40311 | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | 0.00 | 0 | 0 |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | 0.00 | 0 | 0 |
| CSA05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA05U | | | | | | | | | 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 |
| CSD05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSD05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD05U | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/09/2019 Spot Bond | | | | | 0.00000 | 101.68601 | | | 0.00 | 0 | 0 |
| Total DENG83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG83 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 23/09/2019 Spot Bond | | | | | 0.00000 | 101.37471 | | | 0.00 | 0 | 0 |
| Total DENG84 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG84 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 101.54406 | | | 0.00 | 0 | 0 |
| Total DENG85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG85 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 27/09/2019 Spot Bond | | | | | 0.00000 | 101.30293 | | | 0.00 | 0 | 0 |
| Total DENG86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG86 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.36515 | | | 0.00 | 0 | 0 |
| Total DENG87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG87 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.45136 | | | | 0.00 | 0 | 0 |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/12/2019 Spot Bond | | | | | 0.00000 | 101.68603 | | | | 0.00 | 0 | 0 |
| Total DENG89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG89 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.46726 | | | | 0.00 | 0 | 0 |
| Total DENG90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG90 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/12/2019 Spot Bond | | | | | 0.00000 | 87.66044 | | | | 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 | 102.86659 | | | | 0.00 | 0 | 0 |
| Total DOL012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL012 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.95490 | | | | 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 | 100.12946 | | | | 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 | | | 10.00500 | 10.00500 | 10.00500 | 104.52255 | | | | 0.00 | 0 | 0 |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 99.95385 | | | | 0.00 | 0 | 0 |
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 8.48500 | 102.69445 | 8.48500 | 102.67101 | | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 8.51000 | 101.18562 | 8.51000 | 101.16232 | | | | 0.00 | 0 | 0 |
| Total DV22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22 | | | | | | | | | | 0.00 | 0 | 0 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 51.16292 | 100.00000 | 51.04843 | | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22/R207 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------|--------------------|----------------------|
| DV23 On 27/02/2023 Spot Bond | | | 9.04500 | 102.97322 | 9.04500 | 102.94847 | | | 5,891,913,000.00 | 651,400 | 1,741,874,600 |
| Total DV23 SPOT | | | | | | | | | 5,891,913,000.00 | 651,400 | 1,741,874,600 |
| Total For DV23 | | | | | | | | | 5,891,913,000.00 | 651,400 | 1,741,874,600 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 13.30484 | 100.00000 | 13.27555 | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 13.30484 | 100.00000 | 13.27555 | | | 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 | | | 9.32500 | 101.48369 | 9.32500 | 101.45815 | | | 0.00 | 0 | 100,000 |
| Total DV24 SPOT | | | | | | | | | 0.00 | 0 | 100,000 |
| Total For DV24 | | | | | | | | | 0.00 | 0 | 100,000 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.05230 | 9.69000 | 100.02615 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.05230 | 9.69000 | 100.02615 | | | 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 | | | 11.38000 | 92.52745 | 11.38000 | 92.49916 | | | 0.00 | 0 | 0 |
| Total DV29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29 | | | | | | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.05445 | 10.10000 | 100.02722 | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.05445 | 10.10000 | 100.02722 | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | | 0.00000 | 99.98735 | | | 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 | 99.82873 | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | 0.00 | 0 | 0 |
| DVF20B On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.55103 | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | 0.00 | 0 | 0 |
| DVF20C On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.03657 | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | 0.00 | 0 | 0 |
| DVF20D On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.71971 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total DVF20D SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For DVF20D | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 99.79123 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.89909 | | | | 0.00 | 0 | 0 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22I On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.52447 | | | | 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 | 100.62104 | | | | 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 | 100.66600 | | | | 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 | | | 8.04000 | 108.01911 | 8.04000 | 107.99558 | | | | 0.00 | 0 | 116,300,000 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 116,300,000 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 116,300,000 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 40.83104 | 100.00000 | 40.73967 | | | | 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 | | | 8.30000 | 105.57232 | 8.30000 | 105.54860 | | | | 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 | | | 8.80000 | 106.77263 | 8.80000 | 106.74723 | | | | 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 | | | 9.62500 | 105.63605 | 9.62500 | 105.60862 | | | | 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 | | | 4.30000 | 104.76413 | 4.30000 | 104.74499 | | | | 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 | | | 4.06000 | 95.01644 | 4.06000 | 94.99969 | | | | 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 | 123.20719 | 2.25000 | 123.19154 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 3.96000 | 129.11453 | 3.92000 | 129.50401 | | | | 0.00 | 0 | 0 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 3.93000 | 115.53453 | 3.93000 | 115.51457 | | | | 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 | | | 3.93000 | 113.18631 | 3.93000 | 113.16677 | | | | 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 | | | 3.96000 | 104.98623 | 3.96000 | 104.96808 | | | | 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 | | | 4.03000 | 96.49835 | 4.03000 | 96.48143 | | | | 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 | 123.20719 | 2.25000 | 123.19154 | | | | 0.00 | 0 | 0 |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 8.52000 | 103.36317 | 8.52000 | 103.33935 | | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 8.49000 | 108.90775 | 8.49000 | 108.88274 | | | | 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 | | | 10.85500 | 99.82966 | 10.85500 | 99.80051 | | | | 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 | | | 11.18000 | 11.18000 | 11.18000 | 95.56786 | | | | 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 | | | 11.35500 | 11.35500 | 11.35500 | 101.13665 | | | | 0.00 | 0 | 1,333,333,200 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 1,333,333,200 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 1,333,333,200 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.83500 | 10.83500 | 10.83500 | 100.06858 | | | | 0.00 | 0 | 25,545,000 |

| 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 EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 25,545,000 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 25,545,000 |
| EMM07 On 10/07/2027 Spot Bond | | | 10.68500 | 10.68500 | 10.68500 | 100.56592 | | | | 0.00 | 0 | 0 |
| Total EMM07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM07 On 17/07/2032 Spot Bond | | | 11.43500 | 11.43500 | 11.43500 | 85.97963 | | | | 0.00 | 0 | 0 |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.76577 | | | | 0.00 | 0 | 0 |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.71488 | | | | 0.00 | 0 | 0 |
| Total ENX01S SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01S | | | | | | | | | | 0.00 | 0 | 0 |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 101.90310 | | | | 0.00 | 0 | 0 |
| Total ENX02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX02 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX03 On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ENX03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX03U | | | | | | | | | | 0.00 | 0 | 0 |
| ENX04 On 01/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 101.88855 | | | | 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 | 102.08008 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.62504 | | | | 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 | 102.28017 | | | | 0.00 | 0 | 0 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF011 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 100.87594 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF012 On 28/05/2021 Spot Bond | | | | | 0.00000 | 99.79072 | | | | 0.00 | 0 | 0 |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF014 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.93784 | | | | 0.00 | 0 | 0 |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF015 On 07/09/2021 Spot Bond | | | | | 0.00000 | 101.75196 | | | | 0.00 | 0 | 0 |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF016 On 07/09/2023 Spot Bond | | | | | 0.00000 | 101.78224 | | | | 0.00 | 0 | 0 |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF017 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.68831 | | | | 0.00 | 0 | 0 |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF018 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 |
| EPF02U On 20/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF04U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF04U On 22/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF05U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF05U On 28/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF07U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF07U On 03/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF08U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF08U On 03/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF09U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF09U On 04/03/2019 Spot Bond | | | | | 0.00000 | 101.78206 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------------|----------------------|----------------------|---------------|
| Total EPFC37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC37 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC37 On 06/09/2019 Spot Bond | | | | | 0.00000 | 101.71414 | | | | 0.00 | 0 | 0 |
| Total EPFC39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC39 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC39 On 03/04/2019 Spot Bond | | | | | 0.00000 | 101.20236 | | | | 0.00 | 0 | 0 |
| Total EPFC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC40 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC40 On 06/11/2019 Spot Bond | | | | | 0.00000 | 100.29803 | | | | 0.00 | 0 | 0 |
| Total EPFC41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC41 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 860,784,331,700,000.00 | 8,607,843,317 | 8,607,843,317 | |
| Total EQS05 SPOT | | | | | | | | | 8,607,843,317,000,000.00 | 8,607,843,317 | 8,607,843,317 | |
| Total For EQS05 | | | | | | | | | 8,607,843,317,000,000.00 | 8,607,843,317 | 8,607,843,317 | |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 99.56697 | | | 0.00 | 0 | 0 | |
| Total EQS06 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EQS06 | | | | | | | | | 0.00 | 0 | 0 | |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.61415 | | | 0.00 | 0 | 0 | |
| Total EQS10 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EQS10 | | | | | | | | | 0.00 | 0 | 0 | |
| EQS11 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 | |
| Total EQS11U SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For EQS11U | | | | | | | | | 0.00 | 0 | 0 | |
| ERS3B On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.02312 | | | 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 | 100.02426 | | | 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 | 100.02447 | | | 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 | 100.02714 | | | 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 | 104.07300 | 10.00000 | 104.04600 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|----------------------|---------------|
| Total ERSA12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 99.80237 | | | | 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 | 100.10480 | | | | 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 | 100.23915 | | | | 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 | 100.02225 | | | | 0.00 | 0 | 0 |
| Total ERSA24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA24 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.02307 | | | | 0.00 | 0 | 0 |
| Total ERSA25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA25 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 9.17500 | 103.37502 | 9.17500 | 103.34940 | | | 10,978,805,000.00 | 1,196,600 | 2,283,444,500 | |
| Total ES23 SPOT | | | | | | | | | 10,978,805,000.00 | 1,196,600 | 2,283,444,500 | |
| Total For ES23 | | | | | | | | | 10,978,805,000.00 | 1,196,600 | 2,283,444,500 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 100.70332 | 10.00000 | 100.67617 | | | 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 | | | 10.18500 | 91.40783 | 10.18500 | 91.38288 | | | 19,504,275,000.00 | 1,915,000 | 3,205,512,200 | |
| Total ES26 SPOT | | | | | | | | | 19,504,275,000.00 | 1,915,000 | 3,205,512,200 | |
| Total For ES26 | | | | | | | | | 19,504,275,000.00 | 1,915,000 | 3,205,512,200 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 103.02757 | 7.85000 | 103.00577 | | | 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 | | | 11.01500 | 78.04646 | 11.09500 | 77.56065 | | | 25,374,154,000.00 | 2,303,600 | 3,406,631,000 | |
| Total ES33 SPOT | | | | | | | | | 25,374,154,000.00 | 2,303,600 | 3,406,631,000 | |
| Total For ES33 | | | | | | | | | 25,374,154,000.00 | 2,303,600 | 3,406,631,000 | |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 103.26579 | 7.50000 | 103.24479 | | | 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 | | | 11.34500 | 79.59514 | 11.34500 | 79.57101 | | | 11,678,543,000.00 | 1,029,400 | 2,702,963,200 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|------------------|----------------------|
| Total ES42 SPOT | | | | | | | | | 11,678,543,000.00 | 1,029,400 | 2,702,963,200 |
| Total For ES42 | | | | | | | | | 11,678,543,000.00 | 1,029,400 | 2,702,963,200 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 102.73529 | 8.50000 | 102.71180 | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 |
| ESF01L On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF01U | | | | | | | | | 0.00 | 0 | 0 |
| ESF02L On 06/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF02U | | | | | | | | | 0.00 | 0 | 0 |
| ESFR0: On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.81057 | | | 0.00 | 0 | 0 |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | 0 |
| EXX02 On 19/05/2019 Spot Bond | | | | | 0.00000 | 100.06044 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.51169 | | | 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 | 101.56122 | | | 0.00 | 0 | 0 |
| Total FBJ22Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | 0.00 | 0 | 0 |
| FFA1U On 20/11/2026 Spot Bond | | | 100.00000 | 11.08814 | 100.00000 | 11.08326 | | | 0.00 | 0 | 0 |
| Total FFA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFA1U | | | | | | | | | 0.00 | 0 | 0 |
| FFB1U On 20/11/2026 Spot Bond | | | 100.00000 | 18.08121 | 100.00000 | 18.05765 | | | 0.00 | 0 | 0 |
| Total FFB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFB1U | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 |
| FIF07U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF07U | | | | | | | | | | 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 | 99.87878 | | | | 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 | 101.33818 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | | 0.00000 | 101.89883 | | | | 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 | 100.51460 | | | | 0.00 | 0 | 130,000,000 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 100.14635 | | | | 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 | 100.28966 | | | | 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 | 99.97713 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FMLA11 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 |
| FNT004 On 15/02/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FNT004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT004 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT006 On 03/05/2019 Spot Bond | | | | | 0.00000 | 100.77781 | | | | 0.00 | 0 | 0 |
| Total FNT006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT006 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT007 On 05/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FNT007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT007 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT008 On 14/06/2019 Spot Bond | | | | | 0.00000 | 100.12534 | | | | 0.00 | 0 | 0 |
| Total FNT008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT008 | | | | | | | | | | 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 |
| FRB12 On 02/06/2019 Spot Bond | | | | | 0.00000 | 102.22556 | | | | 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 | 103.04631 | | | | 0.00 | 0 | 0 |
| Total FRB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB13 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB14 On 02/06/2021 Spot Bond | | | 10.19000 | 10.19000 | 10.19000 | 101.76133 | | | | 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 | 104.32147 | | | | 0.00 | 0 | 0 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 103.42046 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 105.64991 | | | | 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 | 105.29674 | | | | 0.00 | 0 | 0 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB18 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB19 On 14/04/2021 Spot Bond | | | 10.89000 | 107.05994 | 10.89000 | 107.02876 | | | | 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 | 105.13712 | | | | 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 | 102.33353 | | | | 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 | 107.68508 | | | | 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 | 104.43096 | | | | 0.00 | 0 | 48,000,000 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | 48,000,000 |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | 48,000,000 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.06651 | | | | 0.00 | 0 | 0 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.52000 | 153.25710 | 3.52000 | 153.23235 | | | | 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 | | | 3.59000 | 3.59000 | 3.59000 | 291.18979 | | | | 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 | | | 4.04000 | 4.04000 | 4.04000 | 126.15768 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.29500 | 171.27605 | 4.29500 | 171.24490 | | | | 0.00 | 0 | 2,795,000,000 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 2,795,000,000 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 2,795,000,000 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.19500 | 4.19500 | 4.19500 | 87.47960 | | | | 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 | | | 4.32000 | 4.32000 | 4.32000 | 205.56662 | | | | 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 | | | 4.67500 | 90.10107 | 4.67500 | 90.08375 | | | | 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 | | | 4.70000 | 90.50699 | 4.70000 | 90.48956 | | | | 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 | | | 8.52000 | 8.52000 | 8.52000 | 86.35232 | | | | 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 | | | 9.65000 | 9.65000 | 9.65000 | 59.10824 | | | | 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 | | | 9.71000 | 9.71000 | 9.71000 | 58.30220 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC107 On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12U On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC12U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC169 On 31/01/2025 Spot Bond | | | 4.63000 | 4.63000 | 4.63000 | 122.14004 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17U On 06/08/2023 Spot Bond | | | | | 0.00000 | 99.96126 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC178 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.73013 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC179 On 06/08/2023 Spot Bond | | | | | 0.00000 | 91.57184 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC181 On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.60187 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC188 On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.60305 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC189 On 02/04/2019 Spot Bond | | | | | 0.00000 | 101.26936 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC192 On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC193 On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.68222 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC195 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.67026 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC206 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC207 On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC208 On 07/10/2020 Spot Bond | | | | | 0.00000 | 103.15781 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC209 On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC21(On 20/12/2019 Spot Bond | | | | | 0.00000 | 101.65262 | | | | 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 | 100.30078 | | | | 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 | 100.47218 | | | | 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 | 100.37719 | | | | 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 | | | 4.17000 | 150.50350 | 4.17000 | 150.47653 | | | | 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 | 99.97657 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 31/01/2022 Spot Bond | | | 5.03000 | 146.95078 | 5.03000 | 146.92104 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.35836 | | | | 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 | 95.50187 | | | | 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 | 105.52726 | | | | 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 | 95.78365 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC23(On 19/10/2020 Spot Bond | | | | | 0.00000 | 106.12457 | | | | 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 | 106.17345 | | | | 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 | 95.25038 | | | | 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 | 95.15152 | | | | 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 | 101.55725 | | | | 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 | 97.63421 | | | | 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 | 101.54183 | | | | 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 | 101.24030 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24(On 08/02/2020 Spot Bond | | | | | 0.00000 | 96.12585 | | | | 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 | 100.38207 | | | | 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 | 105.05827 | | | | 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 | 101.23642 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC25 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.17167 | | | | 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 | 101.68611 | | | | 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 | 101.49660 | | | | 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 | 0.00000 | | | | 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 | 102.85470 | | | | 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 | 101.27363 | | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 100.56212 | | | | 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 | 107.34730 | | | | 0.00 | 0 | 0 |
| Total FRC259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC259 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 27/02/2023 Spot Bond | | | 3.45500 | 108.02404 | 3.45500 | 108.00694 | | | | 0.00 | 0 | 0 |
| Total FRC260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC260 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.96672 | | | | 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 | 100.88972 | | | | 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 | 101.42777 | | | | 0.00 | 0 | 0 |
| Total FRC263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC263 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC26: On 13/07/2020 Spot Bond | | | | | 0.00000 | 100.88777 | | | | 0.00 | 0 | 0 |
| Total FRC264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC264 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 20/06/2021 Spot Bond | | | | | 0.00000 | 101.86765 | | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 23/08/2019 Spot Bond | | | | | 0.00000 | 99.87163 | | | | 0.00 | 0 | 0 |
| Total FRC266 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC266 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 06/08/2023 Spot Bond | | | | | 0.00000 | 103.40659 | | | | 0.00 | 0 | 0 |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 21/10/2019 Spot Bond | | | | | 0.00000 | 100.65397 | | | | 0.00 | 0 | 0 |
| Total FRC269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC269 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 16/11/2019 Spot Bond | | | | | 0.00000 | 100.02097 | | | | 0.00 | 0 | 0 |
| Total FRC270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC270 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.51006 | | | | 0.00 | 0 | 0 |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 100.51855 | | | | 0.00 | 0 | 0 |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 02/05/2028 Spot Bond | | | 9.80000 | 102.94991 | 9.80000 | 102.92271 | | | | 0.00 | 0 | 0 |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.67683 | | | | 0.00 | 0 | 0 |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.68060 | | | | 0.00 | 0 | 0 |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 04/03/2021 Spot Bond | | | | | 0.00000 | 101.83291 | | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC27(On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.21936 | | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27(On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.95414 | | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.65245 | | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 03/09/2019 Spot Bond | | | | | 0.00000 | 102.70805 | | | | 0.00 | 0 | 0 |
| Total FRC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC281 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 27/02/2023 Spot Bond | | | 3.54000 | 3.54000 | 3.54000 | 103.75938 | | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.70168 | | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.23824 | | | | 0.00 | 0 | 0 |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.52482 | | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 27/02/2023 Spot Bond | | | 4.01000 | 4.01000 | 4.01000 | 99.59998 | | | | 0.00 | 0 | 0 |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 01/02/2020 Spot Bond | | | | | 0.00000 | 100.28143 | | | | 0.00 | 0 | 0 |
| Total FRC287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC287 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 01/02/2020 Spot Bond | | | | | 0.00000 | 100.28143 | | | | 0.00 | 0 | 0 |
| Total FRC288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC288 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28(On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.18966 | | | | 0.00 | 0 | 0 |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRC66 On 31/01/2022 Spot Bond | | | 4.81000 | 4.81000 | 4.81000 | 147.82092 | | | 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 | | | 4.75000 | 4.75000 | 4.75000 | 148.06749 | | | 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 | | | 4.73000 | 4.73000 | 4.73000 | 148.14978 | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | 0.00 | 0 | 0 |
| FRD16I On 28/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD16U | | | | | | | | | 0.00 | 0 | 0 |
| FRD17I 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 |
| FRD18I On 15/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD18U | | | | | | | | | 0.00 | 0 | 0 |
| FRD19I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD19U | | | | | | | | | 0.00 | 0 | 0 |
| FRD20I On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD20U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD20U | | | | | | | | | 0.00 | 0 | 0 |
| FRD21I On 31/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD21U | | | | | | | | | 0.00 | 0 | 0 |
| FRD22I On 30/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD22U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD22U | | | | | | | | | 0.00 | 0 | 0 |
| FRD23I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD23U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD23U | | | | | | | | | 0.00 | 0 | 0 |
| FRD24I On 28/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD24U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD24U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| FRD25I On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD25U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD25U | | | | | | | | | 0.00 | 0 | 0 |
| FRD26I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD26U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD26U | | | | | | | | | 0.00 | 0 | 0 |
| FRD27I On 28/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD27U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD27U | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 4.66000 | 86.03339 | 4.66000 | 86.01684 | | | 0.00 | 0 | 0 |
| Total FRI33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI33 | | | | | | | | | 0.00 | 0 | 0 |
| FRI38 On 31/01/2038 Spot Bond | | | 4.63500 | 99.14775 | 4.63500 | 99.12873 | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | | 0.00000 | 101.15676 | | | 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 | 101.45911 | | | 0.00 | 0 | 10,733,600 |
| Total FRJ20 SPOT | | | | | | | | | 0.00 | 0 | 10,733,600 |
| Total For FRJ20 | | | | | | | | | 0.00 | 0 | 10,733,600 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.94287 | | | 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 | 102.72972 | | | 0.00 | 520,000,000 | 260,000,000 |
| Total FRJ22 SPOT | | | | | | | | | 0.00 | 520,000,000 | 260,000,000 |
| Total For FRJ22 | | | | | | | | | 0.00 | 520,000,000 | 260,000,000 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 100.96323 | | | 0.00 | 221,600,000 | 110,800,000 |
| Total FRJ23 SPOT | | | | | | | | | 0.00 | 221,600,000 | 110,800,000 |
| Total For FRJ23 | | | | | | | | | 0.00 | 221,600,000 | 110,800,000 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.11524 | | | 0.00 | 0 | 0 |
| Total FRJ24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ24 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 104.42676 | | | 0.00 | 0 | 40,000,000 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 40,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 100.11643 | | | | 0.00 | 0 | 0 |
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 102.15325 | | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.11976 | | | | 0.00 | 0 | 0 |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS01I 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 |
| FRS02I 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 |
| FRS10C On 15/01/2024 Spot Bond | | | 3.48800 | 3.48800 | 3.48800 | 98.68388 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10D On 31/01/2038 Spot Bond | | | 3.88000 | 3.88000 | 3.88000 | 110.60353 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10E On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.62379 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10F On 23/01/2024 Spot Bond | | | | | 0.00000 | 100.62379 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10G On 31/01/2038 Spot Bond | | | 4.02000 | 108.37860 | 4.02000 | 108.35961 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10H On 07/12/2033 Spot Bond | | | 3.99000 | 213.37149 | 3.99000 | 213.33442 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11C On 31/01/2038 Spot Bond | | | 4.81000 | 96.69705 | 4.81000 | 96.67803 | | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS112 On 07/12/2033 Spot Bond | | | 4.02000 | 4.02000 | 4.02000 | 212.61364 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 29/04/2019 Spot Bond | | | | | 0.00000 | 100.62072 | | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2025 Spot Bond | | | 4.18000 | 125.21350 | 4.18000 | 125.19101 | | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 113.50613 | 3.70500 | 113.48722 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 31/01/2038 Spot Bond | | | 4.55000 | 100.36531 | 4.55000 | 100.34627 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 4.14000 | 209.79730 | 4.14000 | 209.75999 | | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 07/12/2033 Spot Bond | | | 4.19000 | 208.62214 | 4.19000 | 208.58477 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 31/01/2025 Spot Bond | | | 3.71000 | 160.22844 | 3.71000 | 112.47212 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 07/12/2033 Spot Bond | | | 4.22000 | 207.92091 | 4.22000 | 207.88350 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/01/2038 Spot Bond | | | 5.38000 | 89.21131 | 5.38000 | 89.19240 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/03/2028 Spot Bond | | | 4.96000 | 162.62629 | 4.96000 | 162.59380 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/01/2038 Spot Bond | | | 4.91000 | 95.32973 | 4.91000 | 95.31074 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS129 On 31/03/2028 Spot Bond | | | 4.48000 | 168.81743 | 4.48000 | 168.78590 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 31/03/2028 Spot Bond | | | 4.54000 | 168.02883 | 4.54000 | 167.99715 | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 07/12/2033 Spot Bond | | | 4.73000 | 196.42976 | 4.73000 | 196.39172 | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 24/03/2020 Spot Bond | | | | | 0.00000 | 93.85575 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 4.84000 | 96.28436 | 4.84000 | 96.26536 | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 5.09500 | 5.09500 | 5.09500 | 92.84291 | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/01/2038 Spot Bond | | | 4.62000 | 99.36131 | 4.62000 | 99.34229 | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 31/03/2028 Spot Bond | | | 4.35000 | 170.54081 | 4.35000 | 170.50955 | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 07/12/2033 Spot Bond | | | 4.50000 | 201.51305 | 4.50000 | 201.47529 | | | 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 | | | 4.48000 | 168.81743 | 4.48000 | 168.78590 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 4.48000 | 168.81743 | 4.48000 | 168.78590 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/03/2028 Spot Bond | | | 4.77000 | 165.04501 | 4.77000 | 165.01289 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS146 On 31/01/2025 Spot Bond | | | 4.48000 | 123.17072 | 4.48000 | 123.14762 | | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/01/2022 Spot Bond | | | 3.87000 | 151.76696 | 3.87000 | 151.74101 | | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 4.83000 | 164.27674 | 4.83000 | 164.24449 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/03/2028 Spot Bond | | | 4.87000 | 163.76685 | 4.87000 | 163.73452 | | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/01/2025 Spot Bond | | | 4.45000 | 123.37329 | 4.45000 | 123.35025 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 4.29000 | 171.34307 | 4.29000 | 171.31193 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS153 On 31/03/2028 Spot Bond | | | 4.88000 | 4.88000 | 4.88000 | 163.60732 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS158 On 20/06/2022 Spot Bond | | | | | 0.00000 | 34.41446 | | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 41.79060 | | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS160 On 06/06/2024 Spot Bond | | | | | 0.00000 | 47.44229 | | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS161 On 06/06/2025 Spot Bond | | | | | 0.00000 | 51.77882 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS162 On 20/06/2022 Spot Bond | | | | | 0.00000 | 28.15423 | | | | 0.00 | 0 | 0 |
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS16: On 06/06/2023 Spot Bond | | | | | 0.00000 | 34.46461 | | | | 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 | 40.19173 | | | | 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 | 44.49540 | | | | 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 | 14.77733 | | | | 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 | 21.38625 | | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16: On 01/08/2022 Spot Bond | | | | | 0.00000 | 20.92271 | | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS16: On 01/08/2021 Spot Bond | | | | | 0.00000 | 15.02890 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.82489 | | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 16/10/2024 Spot Bond | | | | | 0.00000 | 100.87537 | | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 13/11/2020 Spot Bond | | | | | 0.00000 | 107.55479 | | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17: On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 34.97543 | | | | 0.00 | 0 | 0 |
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS175 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS176 On 26/01/2024 Spot Bond | | | | | 0.00000 | 34.97538 | | | | 0.00 | 0 | 0 |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS177 On 19/07/2024 Spot Bond | | | | | 0.00000 | 48.75889 | | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS178 On 02/08/2019 Spot Bond | | | | | 0.00000 | 101.64688 | | | | 0.00 | 0 | 0 |
| Total FRS178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS179 On 15/08/2019 Spot Bond | | | | | 0.00000 | 98.91087 | | | | 0.00 | 0 | 0 |
| Total FRS179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS180 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.57773 | | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS181 On 19/09/2019 Spot Bond | | | | | 0.00000 | 88.70125 | | | | 0.00 | 0 | 0 |
| Total FRS181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS182 On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.41978 | | | | 0.00 | 0 | 0 |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS183 On 04/10/2021 Spot Bond | | | | | 0.00000 | 89.50411 | | | | 0.00 | 0 | 0 |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS184 On 16/11/2023 Spot Bond | | | | | 0.00000 | 88.71570 | | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS185 On 20/11/2019 Spot Bond | | | | | 0.00000 | 97.13300 | | | | 0.00 | 0 | 0 |
| Total FRS185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 99.89289 | | | | 0.00 | 0 | 0 |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 102.65840 | | | 0.00 | 0 | 0 |
| Total FRS187 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS187 | | | | | | | | | 0.00 | 0 | 0 |
| FRS188 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.34041 | | | 0.00 | 0 | 0 |
| Total FRS188 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.50000 | 3.50000 | 3.50000 | 292.28974 | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 3.39000 | 3.39000 | 3.39000 | 293.64088 | | | 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 | | | 4.11000 | 4.11000 | 4.11000 | 284.93059 | | | 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 | | | 3.66000 | 152.65896 | 3.66000 | 152.63371 | | | 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 | 100.53719 | | | 0.00 | 0 | 0 |
| Total FRS49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 3.36000 | 153.94416 | 3.36000 | 153.91995 | | | 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 | 100.36894 | | | 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 | | | 3.86000 | 104.46491 | 3.86000 | 104.44706 | | | 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 | | | 3.51000 | 80.54142 | 3.51000 | 112.50384 | | | 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 | | | 3.64000 | 3.64000 | 3.64000 | 128.96625 | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|----------------------|
| FRS87 On 31/01/2025 Spot Bond | | | 3.67000 | 3.67000 | 3.67000 | 128.75319 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 4.30000 | 4.30000 | 4.30000 | 282.68384 | | | 0.00 | 0 | 0 |
| Total FRS90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS90 | | | | | | | | | 0.00 | 0 | 0 |
| FRX19 On 15/11/2019 Spot Bond | | | 7.61000 | 103.36255 | 7.61000 | 103.34122 | | | 0.00 | 0 | 0 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 8.30000 | 104.06347 | 8.30000 | 104.04023 | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 8.80500 | 8.80500 | 8.80500 | 96.30024 | | | 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 | | | 9.38500 | 108.09884 | 9.38500 | 108.07161 | | | 0.00 | 0 | 5,000,000,000 |
| Total FRX24 SPOT | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For FRX24 | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| FRX25 On 26/07/2025 Spot Bond | | | 9.93500 | 99.79541 | 9.93500 | 99.76869 | | | 0.00 | 0 | 0 |
| Total FRX25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX25 | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 9.81500 | 102.02500 | 9.81500 | 101.99814 | | | 0.00 | 0 | 510,200,000 |
| Total FRX26 SPOT | | | | | | | | | 0.00 | 0 | 510,200,000 |
| Total For FRX26 | | | | | | | | | 0.00 | 0 | 510,200,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.86500 | 106.43908 | 9.86500 | 106.41077 | | | 0.00 | 0 | 5,300,000 |
| Total FRX27 SPOT | | | | | | | | | 0.00 | 0 | 5,300,000 |
| Total For FRX27 | | | | | | | | | 0.00 | 0 | 5,300,000 |
| FRX28 On 26/07/2028 Spot Bond | | | 10.08500 | 100.89400 | 10.08500 | 100.86658 | | | 0.00 | 0 | 0 |
| Total FRX28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX28 | | | | | | | | | 0.00 | 0 | 0 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.43500 | 96.11840 | 10.43500 | 96.09139 | | | 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 | | | 10.59000 | 92.66491 | 10.59000 | 92.63893 | | 69,894,000,000,000.00 | 6,600,000,000 | 3,200,000,000 | |
| Total FRX31 SPOT | | | | | | | | 69,894,000,000,000.00 | 6,600,000,000 | 3,200,000,000 | |
| Total For FRX31 | | | | | | | | 69,894,000,000,000.00 | 6,600,000,000 | 3,200,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FRX32 On 31/03/2032 Spot Bond | | | 10.59500 | 103.58493 | 10.59500 | 103.55556 | | | 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 | | | 11.50500 | 73.98234 | 11.50500 | 73.95960 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/02/2019 Spot Bond | | | | | 0.00000 | 100.86227 | | | 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 | 99.97746 | | | 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 | 99.97676 | | | 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 | 99.97368 | | | 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 | 100.04536 | | | 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 | 100.45469 | | | 0.00 | 0 | 0 |
| Total FS3B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| FS5A3L On 20/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A3U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A4L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| FS6A1 On 20/08/2021 Spot Bond | | | | | 0.00000 | 99.97998 | | | 0.00 | 0 | 0 |
| Total FS6A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A1 | | | | | | | | | 0.00 | 0 | 0 |
| FS6A2 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.97896 | | | 0.00 | 0 | 0 |
| Total FS6A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A2 | | | | | | | | | 0.00 | 0 | 0 |
| FS6A3 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.97844 | | | 0.00 | 0 | 0 |
| Total FS6A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A3 | | | | | | | | | 0.00 | 0 | 0 |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 99.97806 | | | 0.00 | 0 | 0 |
| Total FS6B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS6C1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS6C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6C1U | | | | | | | | | 0.00 | 0 | 0 |
| FS6D1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS6D1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6D1U | | | | | | | | | 0.00 | 0 | 0 |
| FS6E1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS6E1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6E1U | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 101.21798 | | | 0.00 | 0 | 0 |
| Total GBL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL03 | | | | | | | | | 0.00 | 0 | 0 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 102.22137 | | | 0.00 | 0 | 0 |
| Total GBL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL04 | | | | | | | | | 0.00 | 0 | 0 |
| GH2A1U 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 25/02/2020 Spot Bond | | | | | 0.00000 | 102.00985 | | | 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 | 102.03311 | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GH31B On 25/02/2020 Spot Bond | | | | | 0.00000 | 102.18426 | | | 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 | 102.37026 | | | 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 | 102.48651 | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| GRB14 On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB14U | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| GRB27 On 02/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB27U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB28 On 02/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB28U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| GRB29 On 01/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GRB29U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB29U | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.16008 | | | 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 | 101.51060 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total GRT08 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For GRT08 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| GRT10 On 13/05/2019 Spot Bond | | | | | 0.00000 | 100.28754 | | | 0.00 | 80,000,000 | 40,000,000 |
| Total GRT10 SPOT | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For GRT10 | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.41513 | | | 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 | 102.02012 | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 100.83504 | | | 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 | 102.29373 | | | 0.00 | 0 | 15,000,000 |
| Total GRT14 SPOT | | | | | | | | | 0.00 | 0 | 15,000,000 |
| Total For GRT14 | | | | | | | | | 0.00 | 0 | 15,000,000 |
| GRT15 On 15/04/2020 Spot Bond | | | | | 0.00000 | 100.89129 | | | 0.00 | 0 | 0 |
| Total GRT15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT15 | | | | | | | | | 0.00 | 0 | 0 |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 102.37191 | | | 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 | | | 9.55500 | 105.68218 | 9.55500 | 105.65509 | | | 0.00 | 0 | 6,900,000 |
| Total GRT17 SPOT | | | | | | | | | 0.00 | 0 | 6,900,000 |
| Total For GRT17 | | | | | | | | | 0.00 | 0 | 6,900,000 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 102.02322 | | | 0.00 | 0 | 0 |
| Total GRT18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT18 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 102.40428 | | | | 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 | 102.38657 | | | | 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 | | | 10.48500 | 101.00183 | 10.48500 | 100.97348 | | | | 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 | 100.80744 | | | | 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 | 101.05013 | | | | 0.00 | 0 | 0 |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 101.66940 | | | | 0.00 | 0 | 0 |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.81933 | | | | 0.00 | 0 | 0 |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.78734 | | | | 0.00 | 0 | 0 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.23575 | | | | 0.00 | 0 | 0 |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 101.61118 | | | | 0.00 | 0 | 0 |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 101.64983 | | | | 0.00 | 0 | 0 |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 101.69820 | | | | 0.00 | 0 | 0 |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| GRX02 On 30/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRX02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX02U | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T3 On 05/10/2019 Spot Bond | | | | | 0.00000 | 100.98134 | | | | 0.00 | 0 | 0 |
| Total HC2T3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T3 | | | | | | | | | | 0.00 | 0 | 0 |
| HC5T2 On 29/05/2020 Spot Bond | | | | | 0.00000 | 101.87655 | | | | 0.00 | 0 | 0 |
| Total HC5T2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T2 | | | | | | | | | | 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 |
| HILB04 On 01/11/2019 Spot Bond | | | | | 0.00000 | 100.51911 | | | | 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 | 101.03967 | | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 100.96271 | | | | 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 | 100.97439 | | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 101.37782 | | | | 0.00 | 0 | 0 |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 101.24802 | | | | 0.00 | 0 | 10,000,000 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.49053 | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |
| Total For HILB10 | | | | | | | | | | 0.00 | 120,000,000 | 60,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | | 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 | 99.97431 | | | | 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 | 100.97889 | | | | 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 | 101.01959 | | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.25444 | | | | 0.00 | 0 | 0 |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 7.41000 | 103.68108 | 7.41000 | 103.66023 | | | | 0.00 | 0 | 4,760,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 4,760,000,000 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 4,760,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 38.16281 | 100.00000 | 38.07741 | | | | 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 | | | 3.85000 | 288.08881 | 3.85000 | 288.03985 | | | | 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 | | | 4.03000 | 4.03000 | 4.03000 | 289.01733 | | | | 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 | | | 3.79000 | 83.31914 | 3.79000 | 98.66591 | | | | 0.00 | 0 | 0 |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------------------|------------------------|------------------------|----------------------|
| HWAY3 On 31/07/2034 Spot Bond | | | 10.91500 | 88.19969 | 10.91500 | 88.17381 | | | 0.00 | 0 | 1,993,600,000 |
| Total HWAY34 SPOT | | | | | | | | | 0.00 | 0 | 1,993,600,000 |
| Total For HWAY34 | | | | | | | | | 0.00 | 0 | 1,993,600,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 9.67418 | 100.00000 | 9.65254 | | | 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 | | | 10.92000 | 87.86765 | 10.92000 | 87.84185 | | | 0.00 | 0 | 504,400,000 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 504,400,000 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 504,400,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 9.67400 | 100.00000 | 9.65235 | | | 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 | 101.00306 | | | 0.00 | 260,000,000 | 130,000,000 |
| Total HWF08 SPOT | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total For HWF08 | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| HWF09 On 19/09/2019 Spot Bond | | | | | 0.00000 | 101.65082 | | | 0.00 | 0 | 0 |
| Total HWF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF09 | | | | | | | | | 0.00 | 0 | 0 |
| HWF10 On 30/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HWF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF10U | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | 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 | | | 3.06000 | 133.18458 | 3.03000 | 133.38604 | | 339,730,992,000,000.00 | 111,023,200,000 | 148,830,400,000 | |
| Total I2025 SPOT | | | | | | | | 339,730,992,000,000.00 | 111,023,200,000 | 148,830,400,000 | |
| Total For I2025 | | | | | | | | 339,730,992,000,000.00 | 111,023,200,000 | 148,830,400,000 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.12000 | 101.57982 | 3.12000 | 101.56455 | | 191,725,248,000,000.00 | 61,450,400,000 | 89,115,960,000 | |
| Total I2029 SPOT | | | | | | | | 191,725,248,000,000.00 | 61,450,400,000 | 89,115,960,000 | |
| Total For I2029 | | | | | | | | 191,725,248,000,000.00 | 61,450,400,000 | 89,115,960,000 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.16000 | 102.83984 | 3.16000 | 102.82423 | | 282,419,754,400,000.00 | 89,373,340,000 | 104,196,200,000 | |
| Total I2033 SPOT | | | | | | | | 282,419,754,400,000.00 | 89,373,340,000 | 104,196,200,000 | |
| Total For I2033 | | | | | | | | 282,419,754,400,000.00 | 89,373,340,000 | 104,196,200,000 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.26000 | 121.25235 | 3.26000 | 121.23361 | | 375,278,105,884,000.00 | 115,115,983,400 | 212,759,973,400 | |
| Total I2038 SPOT | | | | | | | | 375,278,105,884,000.00 | 115,115,983,400 | 212,759,973,400 | |
| Total For I2038 | | | | | | | | 375,278,105,884,000.00 | 115,115,983,400 | 212,759,973,400 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|------------------------|------------------------|
| I2046 On 31/03/2046 Spot Bond | | | 3.30000 | 115.33150 | 3.30000 | 115.31361 | | | 124,670,700,000,000.00 | 37,779,000,000 | 142,522,166,700 |
| Total I2046 SPOT | | | | | | | | | 124,670,700,000,000.00 | 37,779,000,000 | 142,522,166,700 |
| Total For I2046 | | | | | | | | | 124,670,700,000,000.00 | 37,779,000,000 | 142,522,166,700 |
| I2050 On 31/12/2050 Spot Bond | | | 3.30000 | 119.33772 | 3.30000 | 119.31914 | | | 385,110,000,000,000.00 | 116,700,000,000 | 230,176,836,413 |
| Total I2050 SPOT | | | | | | | | | 385,110,000,000,000.00 | 116,700,000,000 | 230,176,836,413 |
| Total For I2050 | | | | | | | | | 385,110,000,000,000.00 | 116,700,000,000 | 230,176,836,413 |
| IB105U On 20/07/2020 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 |
| IB121U On 28/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB121U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB121U | | | | | | | | | 0.00 | 0 | 0 |
| IB122U On 17/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB122U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB122U | | | | | | | | | 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 | 99.86749 | | | 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 | | | 9.03000 | 9.03000 | 9.03000 | 102.28067 | | | 0.00 | 0 | 0 |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.28561 | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | 0.00 | 0 | 0 |
| IBL104 On 17/07/2020 Spot Bond | | | 8.70500 | 8.70500 | 8.70500 | 100.79253 | | | 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 | 100.29972 | | | 0.00 | 0 | 0 |
| Total IBL106 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL106 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IBL108 On 22/11/2019 Spot Bond | | | | | 0.00000 | 99.93525 | | | 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 | | | 3.96000 | 286.76906 | 3.96000 | 286.71947 | | | 0.00 | 0 | 0 |
| Total IBL109 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | 0.00 | 0 | 0 |
| IBL110 On 07/03/2019 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 101.67120 | | | 0.00 | 0 | 0 |
| Total IBL110 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL110 | | | | | | | | | 0.00 | 0 | 0 |
| IBL112 On 21/05/2020 Spot Bond | | | | | 0.00000 | 99.95720 | | | 0.00 | 0 | 0 |
| Total IBL112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL112 | | | | | | | | | 0.00 | 0 | 0 |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.95719 | | | 0.00 | 0 | 0 |
| Total IBL113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL113 | | | | | | | | | 0.00 | 0 | 0 |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 99.95517 | | | 0.00 | 0 | 0 |
| Total IBL114 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL114 | | | | | | | | | 0.00 | 0 | 0 |
| IBL115 On 21/05/2023 Spot Bond | | | | | 0.00000 | 99.95590 | | | 0.00 | 0 | 0 |
| Total IBL115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL115 | | | | | | | | | 0.00 | 0 | 0 |
| IBL116 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.39537 | | | 0.00 | 0 | 0 |
| Total IBL116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL116 | | | | | | | | | 0.00 | 0 | 0 |
| IBL117 On 13/07/2019 Spot Bond | | | | | 0.00000 | 100.81660 | | | 0.00 | 0 | 0 |
| Total IBL117 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL117 | | | | | | | | | 0.00 | 0 | 0 |
| IBL118 On 24/07/2020 Spot Bond | | | | | 0.00000 | 100.59724 | | | 0.00 | 0 | 0 |
| Total IBL118 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL118 | | | | | | | | | 0.00 | 0 | 0 |
| IBL119 On 16/08/2021 Spot Bond | | | | | 0.00000 | 100.02204 | | | 0.00 | 0 | 0 |
| Total IBL119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL119 | | | | | | | | | 0.00 | 0 | 0 |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 100.83235 | | | 0.00 | 0 | 0 |
| Total IBL120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL120 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|----------------------|
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.11356 | | | 0.00 | 0 | 0 |
| Total IBL123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL123 | | | | | | | | | 0.00 | 0 | 0 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.11591 | | | 0.00 | 0 | 0 |
| Total IBL124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL124 | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.46000 | 3.46000 | 3.46000 | 153.48977 | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | 0.00 | 0 | 0 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 8.67500 | 8.67500 | 8.67500 | 99.47605 | | | 0.00 | 0 | 5,000,000,000 |
| Total IBL46 SPOT | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For IBL46 | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| IBL50 On 02/08/2020 Spot Bond | | | 8.31000 | 101.50305 | 8.31000 | 101.48023 | | 249,300,000,000.00 | | 30,000,000 | 10,000,000 |
| Total IBL50 SPOT | | | | | | | | 249,300,000,000.00 | | 30,000,000 | 10,000,000 |
| Total For IBL50 | | | | | | | | 249,300,000,000.00 | | 30,000,000 | 10,000,000 |
| IBL59 On 17/02/2019 Spot Bond | | | 7.92000 | 99.93495 | 7.92000 | 99.95662 | | | 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 | | | 9.67500 | 102.33718 | 9.67500 | 102.31047 | | | 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 | 101.14474 | | | 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 | 100.68790 | | | 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 | 100.49342 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total IBL65 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For IBL65 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| IBL67 On 31/01/2022 Spot Bond | | | 4.16000 | 150.54540 | 4.16000 | 150.51848 | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|------------------|
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 100.69740 | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 100.35036 | | | 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 | | | 9.76500 | 103.21481 | 9.76500 | 103.18763 | | | 0.00 | 0 | 1,700,000 |
| Total IBL78 SPOT | | | | | | | | | 0.00 | 0 | 1,700,000 |
| Total For IBL78 | | | | | | | | | 0.00 | 0 | 1,700,000 |
| 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 |
| IBL83 On 22/03/2019 Spot Bond | | | | | 0.00000 | 101.36721 | | | 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 | 100.14096 | | | 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 | 100.86735 | | | 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 | | | 8.09500 | 102.84499 | 8.09500 | 102.82263 | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 8.69000 | 105.85728 | 8.69000 | 105.83241 | | | 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 | 27.19448 | 100.00000 | 27.13362 | | | 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 | 99.81718 | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 100.87613 | | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL94 On 06/09/2019 Spot Bond | | | | | 0.00000 | 101.89988 | | | | 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 | 102.80894 | | | | 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 | 101.75190 | | | | 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 | 101.12122 | | | | 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 | 103.05378 | | | | 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 | | | 9.13500 | 102.90901 | 9.13500 | 102.88376 | | | | 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 |
| IDC02L On 28/02/2028 Spot Bond | | | 100.00000 | 9.14869 | 100.00000 | 9.12856 | | | | 0.00 | 0 | 0 |
| Total IDC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCC02 On 26/04/2019 Spot Bond | | | | | 0.00000 | 100.49395 | | | | 0.00 | 0 | 0 |
| Total IDCC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 8.54000 | 102.44805 | 8.54000 | 102.42452 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.18483 | | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 9.80500 | 101.19118 | 9.80500 | 101.16443 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.14226 | | | | 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 | | | 11.88000 | 99.34458 | 11.88000 | 99.23477 | | | | 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 | 102.26712 | | | | 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 | 101.86104 | | | | 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 | | | 10.28500 | 104.96612 | 10.28500 | 104.93720 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.89869 | | | | 0.00 | 0 | 0 |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.88447 | | | | 0.00 | 0 | 0 |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.16102 | | | | 0.00 | 0 | 0 |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.35900 | | | | 0.00 | 0 | 0 |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.17217 | | | | 0.00 | 0 | 0 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.26786 | | | 0.00 | 0 | 0 |
| Total IDCG17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG17 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 101.36936 | | | 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 | 101.52886 | | | 0.00 | 0 | 0 |
| Total IDCP07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP07 | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1L On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IDCP1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP1U | | | | | | | | | 0.00 | 0 | 0 |
| IDCP2L On 05/04/2025 Spot Bond | | | 100.00000 | 6.78705 | 100.00000 | 6.77195 | | | 0.00 | 0 | 0 |
| Total IDCP2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP2U | | | | | | | | | 0.00 | 0 | 0 |
| IDCP3L On 04/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IDCP3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP3U | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 9.18500 | 99.64551 | 9.18500 | 99.62093 | | | 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 | | | 7.34000 | 105.87197 | 7.34000 | 105.85100 | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| 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 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IN367U On 22/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN367U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN367U | | | | | | | | | 0.00 | 0 | 0 |
| IN385U On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN385U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN385U | | | | | | | | | 0.00 | 0 | 0 |
| IN386U On 15/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN386U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN386U | | | | | | | | | 0.00 | 0 | 0 |
| IN395U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN395U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN395U | | | | | | | | | 0.00 | 0 | 0 |
| IN396U On 11/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN396U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN396U | | | | | | | | | 0.00 | 0 | 0 |
| IN398U On 16/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IN398U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN398U | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 69.71813 | | | 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 | 104.07300 | 10.00000 | 104.04600 | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ING335 On 15/08/2019 Spot Bond | | | | | 0.00000 | 106.79215 | | | 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 | 101.52961 | | | 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 | 101.97171 | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | 0.00 | 0 | 0 |
| ING371 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.44910 | | | 0.00 | 0 | 0 |
| Total ING371 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING371 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 100.47995 | | | | 0.00 | 0 | 0 |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | 0 |
| ING383 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.88696 | | | | 0.00 | 0 | 0 |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | 0 |
| ING384 On 30/09/2020 Spot Bond | | | | | 0.00000 | 82.43728 | | | | 0.00 | 0 | 0 |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | 0 |
| ING394 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.42888 | | | | 0.00 | 0 | 0 |
| Total ING394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING394 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.53668 | | | | 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 | 101.54617 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.33638 | | | | 0.00 | 0 | 0 |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV04 On 11/02/2021 Spot Bond | | | 10.99000 | 103.39460 | 10.99000 | 103.36404 | | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 103.42352 | | | | 0.00 | 0 | 0 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 0 |
| IPC22U On 08/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPC22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPC22U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | | 0.00000 | 101.29616 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 101.87486 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.79426 | | | | 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 | 101.56931 | | | | 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 | 101.37477 | | | | 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 | 101.39026 | | | | 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 | 101.40575 | | | | 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 | 101.49740 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For IPF20 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.55227 | | | | 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 | 101.64955 | | | | 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 |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.34094 | | | | 0.00 | 0 | 0 |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF24 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 100.85288 | | | | 0.00 | 0 | 0 |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.19570 | | | | 0.00 | 0 | 0 |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.19764 | | | | 0.00 | 0 | 0 |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF28U On 28/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF28U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF29U On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF29U | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC21 On 25/04/2019 Spot Bond | | | | | 0.00000 | 100.52089 | | | | 0.00 | 0 | 0 |
| Total IPFC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC21 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.15101 | 2.75000 | 100.14346 | | | | 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 | | | 6.44000 | 145.13193 | 6.44000 | 145.09720 | | | | 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 | 102.12909 | | | | 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 | 101.07483 | | | | 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 | | | 5.03000 | 5.03000 | 5.03000 | 119.49838 | | | | 0.00 | 0 | 1,782,150,000 |
| Total IV030 SPOT | | | | | | | | | | 0.00 | 0 | 1,782,150,000 |
| Total For IV030 | | | | | | | | | | 0.00 | 0 | 1,782,150,000 |
| IV030A On 31/01/2025 Spot Bond | | | 5.03000 | 5.03000 | 5.03000 | 119.49838 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IV031 On 11/03/2020 Spot Bond | | | | | 0.00000 | 101.94357 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.68535 | | | | 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 | | | 10.89000 | 103.04388 | 10.89000 | 103.01371 | | | | 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 | 108.24192 | | | | 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 | 100.87709 | | | | 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 | 101.78458 | | | | 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 | | | 5.61000 | 5.61000 | 5.61000 | 144.57993 | | | | 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 | 107.20685 | | | | 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 | | | 11.24000 | 106.34325 | 11.24000 | 106.31114 | | | | 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 | 105.92794 | | | | 0.00 | 0 | 0 |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2021 Spot Bond | | | 11.13000 | 11.13000 | 11.13000 | 106.23757 | | | | 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 | 100.58946 | | | | 0.00 | 0 | 0 |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| IV045 On 31/01/2022 Spot Bond | | | 4.86000 | 147.64503 | 4.86000 | 147.61582 | | | 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 | 102.92912 | | | 0.00 | 0 | 0 |
| Total IV046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV046 | | | | | | | | | 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 |
| IV142U On 30/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV142U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV142U | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 5.14000 | 160.37267 | 5.14000 | 160.33990 | | | 0.00 | 0 | 0 |
| Total IV19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| IVA878 On 21/02/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 99.85733 | | | 0.00 | 0 | 0 |
| Total IVA878 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA878 | | | | | | | | | 0.00 | 0 | 0 |
| IVA880 On 07/03/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 99.57320 | | | 0.00 | 0 | 0 |
| Total IVA880 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA880 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|---------------|
| IVA881 On 14/03/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 99.43174 | | | 0.00 | 0 | 0 |
| Total IVA881 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA881 | | | | | | | | | 0.00 | 0 | 0 |
| IVA882 On 20/03/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 99.30162 | | | 0.00 | 0 | 0 |
| Total IVA882 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA882 | | | | | | | | | 0.00 | 0 | 0 |
| IVA885 On 11/04/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.85491 | | | 0.00 | 0 | 0 |
| Total IVA885 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA885 | | | | | | | | | 0.00 | 0 | 0 |
| IVA887 On 25/04/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.55409 | | | 0.00 | 0 | 0 |
| Total IVA887 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA887 | | | | | | | | | 0.00 | 0 | 0 |
| IVA888 On 02/05/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.41180 | | | 0.00 | 0 | 0 |
| Total IVA888 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA888 | | | | | | | | | 0.00 | 0 | 0 |
| IVA889 On 09/05/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.26991 | | | 0.00 | 0 | 0 |
| Total IVA889 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA889 | | | | | | | | | 0.00 | 0 | 0 |
| IVA890 On 16/05/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.12844 | | | 0.00 | 0 | 0 |
| Total IVA890 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA890 | | | | | | | | | 0.00 | 0 | 0 |
| IVA892 On 29/05/2019 Spot Bond | | | 7.75000 | 7.75000 | 7.75000 | 97.83949 | | 38,750,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total IVA892 SPOT | | | | | | | | 38,750,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| Total For IVA892 | | | | | | | | 38,750,000,000,000.00 | 5,000,000,000 | 5,000,000,000 | |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | 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 | 101.15568 | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.20704 | | | 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 | 101.23416 | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC035 On 30/06/2019 Spot Bond | | | | | 0.00000 | 100.37634 | | | | 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 | | | 8.56500 | 101.17862 | 8.56500 | 101.15567 | | | | 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 | 74.74643 | 100.00000 | 74.60044 | | | | 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 | | | 8.76000 | 101.94923 | 8.76000 | 101.92510 | | | | 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 | 99.95345 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | | 0.00000 | 101.51708 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | | 0.00000 | 100.31361 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | | 0.00000 | 100.74788 | | | | 0.00 | 0 | 0 |
| Total IVC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | | 0.00000 | 100.91639 | | | | 0.00 | 0 | 0 |
| Total IVC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC081 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 24/11/2019 Spot Bond | | | | | 0.00000 | 99.85463 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 9.61000 | 105.07821 | 9.61000 | 105.05111 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.30245 | | | | 0.00 | 0 | 50,000,000 |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.52346 | | | | 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 | 101.32279 | | | | 0.00 | 0 | 1,050,000,000 |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| IVC105 On 08/03/2020 Spot Bond | | | | | 0.00000 | 101.80154 | | | | 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 | 101.71162 | | | | 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 | 101.30923 | | | | 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 | 100.56143 | | | | 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 | 101.00383 | | | | 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 | | | 9.26000 | 103.49441 | 9.26000 | 103.46854 | | | | 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 | 100.00009 | | | | 0.00 | 0 | 0 |
| Total IVC111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC111 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 101.73156 | | | | 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 | 100.02487 | | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC119 On 21/02/2019 Spot Bond | | | | | 0.00000 | 99.95418 | | | | 0.00 | 0 | 0 |
| Total IVC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC119 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC126 On 30/04/2019 Spot Bond | | | | | 0.00000 | 100.50492 | | | | 0.00 | 0 | 0 |
| Total IVC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC126 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC128 On 23/03/2019 Spot Bond | | | | | 0.00000 | 101.31270 | | | | 0.00 | 0 | 0 |
| Total IVC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC128 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC129 On 26/03/2019 Spot Bond | | | | | 0.00000 | 101.22246 | | | | 0.00 | 0 | 0 |
| Total IVC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC129 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC130 On 23/04/2019 Spot Bond | | | | | 0.00000 | 100.66088 | | | | 0.00 | 0 | 0 |
| Total IVC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC130 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC131 On 08/05/2019 Spot Bond | | | | | 0.00000 | 100.40774 | | | | 0.00 | 0 | 0 |
| Total IVC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC131 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC132 On 31/05/2019 Spot Bond | | | | | 0.00000 | 99.79751 | | | | 0.00 | 0 | 0 |
| Total IVC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC132 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC133 On 06/12/2019 Spot Bond | | | 8.02000 | 8.02000 | 8.02000 | 101.63340 | | | | 0.00 | 0 | 0 |
| Total IVC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC133 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC134 On 25/07/2020 Spot Bond | | | | | 0.00000 | 100.53429 | | | | 0.00 | 0 | 0 |
| Total IVC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC134 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC135 On 31/07/2020 Spot Bond | | | | | 0.00000 | 100.46730 | | | | 0.00 | 0 | 0 |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 100.25965 | | | | 0.00 | 0 | 0 |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 99.77720 | | | | 0.00 | 0 | 0 |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| IVC138 On 17/09/2019 Spot Bond | | | | | 0.00000 | 101.44076 | | | | 0.00 | 0 | 0 |
| Total IVC138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC138 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 100.76958 | | | | 0.00 | 0 | 0 |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 101.90977 | | | | 0.00 | 0 | 0 |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 101.76928 | | | | 0.00 | 0 | 0 |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC146 On 03/12/2020 Spot Bond | | | | | 0.00000 | 101.83950 | | | | 0.00 | 0 | 0 |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 101.80642 | | | | 0.00 | 0 | 0 |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.75776 | | | | 0.00 | 0 | 0 |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 101.74850 | | | | 0.00 | 0 | 0 |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC150 On 17/09/2019 Spot Bond | | | | | 0.00000 | 100.80179 | | | | 0.00 | 0 | 0 |
| Total IVC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC150 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 100.32035 | | | | 0.00 | 0 | 0 |
| Total IVC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC154 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| IVC156 On 22/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 060,000,000,000,000.00 | 30,600,000,000 | 30,600,000,000 | |
| Total IVC156 SPOT | | | | | | | | 30,000,000,000,000.00 | 30,600,000,000 | 30,600,000,000 | |
| Total For IVC156 | | | | | | | | 30,000,000,000,000.00 | 30,600,000,000 | 30,600,000,000 | |
| 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 | |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IVC80U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC80U | | | | | | | | 0.00 | 0 | 0 | |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IVC84U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC84U | | | | | | | | 0.00 | 0 | 0 | |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IVC85U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVC85U | | | | | | | | 0.00 | 0 | 0 | |
| 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 | |
| IVF56U On 12/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IVF56U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVF56U | | | | | | | | 0.00 | 0 | 0 | |
| IVF60U On 16/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IVF60U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVF60U | | | | | | | | 0.00 | 0 | 0 | |
| IVS01U On 23/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IVS01U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IVS01U | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| JAS02 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.54386 | | | 0.00 | 0 | 0 |
| Total JAS02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS02 | | | | | | | | | 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 |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 101.74363 | | | 0.00 | 0 | 0 |
| Total JPM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | | 0.00000 | 101.71905 | | | 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 | 101.89638 | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.29567 | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 26/10/2021 Spot Bond | | | 8.81000 | 106.58118 | 8.81000 | 106.55594 | | | 0.00 | 0 | 7,300,000 |
| Total KAP007 SPOT | | | | | | | | | 0.00 | 0 | 7,300,000 |
| Total For KAP007 | | | | | | | | | 0.00 | 0 | 7,300,000 |
| KAP008 On 28/11/2019 Spot Bond | | | | | 0.00000 | 100.11845 | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 99.85868 | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | 0.00 | 0 | 0 |
| KAP010 On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.98857 | | | 0.00 | 0 | 90,000,000 |
| Total KAP010 SPOT | | | | | | | | | 0.00 | 0 | 90,000,000 |
| Total For KAP010 | | | | | | | | | 0.00 | 0 | 90,000,000 |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 99.76145 | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 01/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.96564 | | | 0.00 | 0 | 0 |
| Total KAP11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP11 | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 05/08/2020 Spot Bond | | | | | 0.00000 | 101.56192 | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | 0.00 | 0 | 0 |
| KST01 On 12/07/2020 Spot Bond | | | | | 0.00000 | 100.92778 | | | 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 | | | 10.27500 | 122.38436 | 10.27500 | 122.35049 | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | | 0.00000 | 99.81113 | | | 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 | 100.53274 | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/J 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 | | | 9.06000 | 102.61239 | 9.06000 | 102.58727 | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/R On 28/11/2019 Spot Bond | | | 9.62000 | 102.20418 | 9.62000 | 102.17766 | | | 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 | 99.87126 | 9.71000 | 99.84552 | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 104.75567 | | | 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 | 99.78546 | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 102.14386 | | | 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 | 105.18399 | | | 0.00 | 0 | 0 |
| Total LBK18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK18 | | | | | | | | | 0.00 | 0 | 0 |
| LBK20 On 08/06/2022 Spot Bond | | | 9.66500 | 103.52486 | 9.66500 | 103.49802 | | | 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 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 101.98628 | | | 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 | 101.96477 | | | 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 | | | 9.91500 | 105.32491 | 9.91500 | 105.29692 | | | 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 |
| LBK25 On 25/03/2019 Spot Bond | | | | | 0.00000 | 101.31321 | | | 0.00 | 0 | 0 |
| Total LBK25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK25 | | | | | | | | | 0.00 | 0 | 0 |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 101.52818 | | | 0.00 | 0 | 0 |
| Total LBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK26 | | | | | | | | | 0.00 | 0 | 0 |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 102.38742 | | | 0.00 | 0 | 0 |
| Total LBK27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK27 | | | | | | | | | 0.00 | 0 | 0 |
| LBK28 On 15/05/2028 Spot Bond | | | 11.21500 | 99.11575 | 11.21500 | 99.08588 | | | 0.00 | 0 | 1,000,000,000 |
| Total LBK28 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For LBK28 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| LBK29 On 07/06/2023 Spot Bond | | | 9.71500 | 101.97384 | 9.71500 | 101.94728 | | | 0.00 | 0 | 0 |
| Total LBK29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK29 | | | | | | | | | 0.00 | 0 | 0 |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.42862 | | | 0.00 | 0 | 0 |
| Total LBK30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK30 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|----------------------|
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 101.52812 | | | 0.00 | 0 | 0 |
| Total LBK31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK31 | | | | | | | | | 0.00 | 0 | 0 |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.27500 | | | 0.00 | 0 | 0 |
| Total LBK32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK32 | | | | | | | | | 0.00 | 0 | 0 |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 101.90316 | | | 0.00 | 0 | 0 |
| Total LBK33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK33 | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 8.04000 | 101.69318 | 8.04000 | 101.67103 | | 7,236,000,000,000.00 | 900,000,000 | 1,330,000,000 | |
| Total LGL04 SPOT | | | | | | | | 7,236,000,000,000.00 | 900,000,000 | 1,330,000,000 | |
| Total For LGL04 | | | | | | | | 7,236,000,000,000.00 | 900,000,000 | 1,330,000,000 | |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 102.81073 | | | 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 | | | 9.81500 | 105.02211 | 9.81500 | 104.99447 | | | 0.00 | 0 | 2,504,900,000 |
| Total LGL06 SPOT | | | | | | | | | 0.00 | 0 | 2,504,900,000 |
| Total For LGL06 | | | | | | | | | 0.00 | 0 | 2,504,900,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 103.43659 | | | 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 | 102.01307 | | | 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 | 102.86207 | | | 0.00 | 0 | 32,500,000 |
| Total LGL09 SPOT | | | | | | | | | 0.00 | 0 | 32,500,000 |
| Total For LGL09 | | | | | | | | | 0.00 | 0 | 32,500,000 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.04788 | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | 0.00 | 0 | 0 |
| LHC06U On 21/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC06U | | | | | | | | | 0.00 | 0 | 0 |
| LHC07U On 26/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC07U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| LHC08L On 28/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC08U | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.89000 | 104.76825 | 12.89000 | 104.73210 | | | 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 | 100.21354 | | | 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 | 100.18894 | | | 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 | 100.21137 | | | 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 | 101.08491 | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | 0.00 | 0 | 0 |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 100.60930 | | | 0.00 | 0 | 0 |
| Total LOM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM02 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 99.97548 | | | 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 | 100.40657 | | | 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 | 99.97234 | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 04/11/2019 Spot Bond | | | | | 0.00000 | 100.33072 | | | 0.00 | 0 | 0 |
| Total MAQ129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ129 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 11/03/2019 Spot Bond | | | | | 0.00000 | 99.69462 | | | 0.00 | 0 | 0 |
| Total MAQ130 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ130 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MAQ13 On 09/12/2019 Spot Bond | | | | | 0.00000 | 101.53877 | | | | 0.00 | 0 | 0 |
| Total MAQ131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ131 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 27/01/2020 Spot Bond | | | | | 0.00000 | 100.42197 | | | | 0.00 | 0 | 0 |
| Total MAQ132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ132 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 13/05/2019 Spot Bond | | | | | 0.00000 | 98.30780 | | | | 0.00 | 0 | 0 |
| Total MAQ133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ133 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/06/2019 Spot Bond | | | | | 0.00000 | 101.95647 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 14/03/2019 Spot Bond | | | | | 0.00000 | 101.65336 | | | | 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 | 100.25158 | | | | 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 | 101.48640 | | | | 0.00 | 0 | 0 |
| Total MBF053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF053 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.60520 | | | | 0.00 | 0 | 0 |
| Total MBF055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF055 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.13183 | | | | 0.00 | 0 | 0 |
| Total MBF057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF057 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 21/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBF058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF058 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 99.95783 | | | | 0.00 | 0 | 0 |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| MBF06 On 17/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MBF060 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF060 | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.02103 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total MBF061 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For MBF061 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| MBP03 On 12/09/2019 Spot Bond | | | | | 0.00000 | 101.63357 | | | 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 | 100.90048 | | | 0.00 | 0 | 0 |
| Total MBP036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP036 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 26/05/2020 Spot Bond | | | | | 0.00000 | 99.84892 | | | 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 | 100.35252 | | | 0.00 | 0 | 0 |
| Total MBP038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP038 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 23/02/2021 Spot Bond | | | | | 0.00000 | 99.87149 | | | 0.00 | 0 | 0 |
| Total MBP039 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP039 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 23/02/2023 Spot Bond | | | | | 0.00000 | 99.86908 | | | 0.00 | 0 | 0 |
| Total MBP040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP040 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.82443 | | | 0.00 | 0 | 0 |
| Total MBP041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP041 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.50459 | | | 0.00 | 0 | 0 |
| Total MBP042 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP042 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.50637 | | | 0.00 | 0 | 0 |
| Total MBP043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP043 | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2021 Spot Bond | | | | | 0.00000 | 101.22221 | | | 0.00 | 0 | 0 |
| Total MBP044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.23687 | | | | 0.00 | 0 | 0 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.19500 | 103.24259 | 8.19500 | 103.21970 | | | | 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 | 103.27257 | 8.00000 | 103.25021 | | | | 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 | | | 8.10500 | 103.21486 | 8.10500 | 103.19221 | | | | 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 | 103.09353 | 8.91000 | 103.06869 | | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | | 0.00000 | 101.04792 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.01500 | 103.72111 | 9.01500 | 103.69585 | | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.41213 | | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 8.69000 | 8.69000 | 8.69000 | 102.60476 | | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | | 0.00 | 0 | 0 |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 105.53767 | | | | 0.00 | 0 | 0 |
| Total MIIL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF10 On 15/12/2024 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 100.18300 | | | | 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 | | | 10.45000 | 10.45000 | 10.45000 | 100.24586 | | | | 0.00 | 0 | 0 |
| Total MMF201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF201 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| MMF30 On 15/12/2024 Spot Bond | | | 13.75000 | 13.75000 | 13.75000 | 100.46107 | | | | 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 | 102.18514 | | | | 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 | 101.49103 | | | | 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 | | | 8.84000 | 8.84000 | 8.84000 | 106.56982 | | | | 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 | 99.81314 | | | | 0.00 | 0 | 0 |
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2025 Spot Bond | | | 11.73500 | 11.73500 | 11.73500 | 98.27602 | | | | 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 | | | 10.01500 | 10.01500 | 10.01500 | 102.63784 | | | | 0.00 | 0 | 1,053,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,053,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,053,000,000 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 101.49719 | | | | 0.00 | 0 | 0 |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 105.57363 | | | | 0.00 | 0 | 0 |
| Total MQB003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB003 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.67329 | | | | 0.00 | 0 | 0 |
| Total MTN06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN06 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 101.92430 | | | | 0.00 | 10,000,000 | 70,000,000 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 10,000,000 | 70,000,000 |
| Total For MTN07 | | | | | | | | | | 0.00 | 10,000,000 | 70,000,000 |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.62805 | | | | 0.00 | 0 | 0 |
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|--------------------|
| MTN08 On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MTN08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08U | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.44008 | | | 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 | 102.30782 | | | 0.00 | 0 | 0 |
| Total MTN10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN10 | | | | | | | | | 0.00 | 0 | 0 |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 102.01595 | | | 0.00 | 0 | 0 |
| Total MTN11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN11 | | | | | | | | | 0.00 | 0 | 0 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 101.53219 | | | 0.00 | 0 | 0 |
| Total MTN12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN12 | | | | | | | | | 0.00 | 0 | 0 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 101.94204 | | | 0.00 | 10,000,000 | 100,000,000 |
| Total MTN13 SPOT | | | | | | | | | 0.00 | 10,000,000 | 100,000,000 |
| Total For MTN13 | | | | | | | | | 0.00 | 10,000,000 | 100,000,000 |
| 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 |
| MWA3L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MWA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA3U | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.09476 | | | 0.00 | 0 | 0 |
| Total MWAR01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR01 | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/02/2021 Spot Bond | | | | | 0.00000 | 99.92904 | | | 0.00 | 0 | 0 |
| Total MWAR02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR02 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 99.92991 | | | | 0.00 | 0 | 0 |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | | 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 |
| N6B26(On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.63008 | | | | 0.00 | 0 | 0 |
| Total N6B26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6B26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6C26(On 21/09/2020 Spot Bond | | | | | 0.00000 | 101.73147 | | | | 0.00 | 0 | 0 |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6D26(On 21/12/2020 Spot Bond | | | | | 0.00000 | 101.46837 | | | | 0.00 | 0 | 0 |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6E26(On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.55284 | | | | 0.00 | 0 | 0 |
| Total N6E26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6E26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6F26(On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.83431 | | | | 0.00 | 0 | 0 |
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6G26(On 22/03/2021 Spot Bond | | | | | 0.00000 | 102.19796 | | | | 0.00 | 0 | 0 |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM01(On 19/11/2022 Spot Bond | | | 9.26500 | 98.97986 | 9.26500 | 98.95510 | | | | 0.00 | 0 | 4,400,000 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 4,400,000 |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | 4,400,000 |
| NAM02(On 29/06/2020 Spot Bond | | | 8.23000 | 103.09345 | 8.23000 | 103.07061 | | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM03(On 01/08/2023 Spot Bond | | | 9.61500 | 102.09713 | 9.61500 | 102.07065 | | | | 0.00 | 0 | 165,600,000 |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | 165,600,000 |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | 165,600,000 |
| NAM04(On 01/08/2026 Spot Bond | | | 10.73500 | 99.40484 | 10.73500 | 99.37613 | | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|-----------------------|
| NBK11/ On 28/11/2020 Spot Bond | | | 9.01500 | 101.89328 | 9.01500 | 101.86846 | | | 1,757,925,000,000.00 | 195,000,000 | 10,065,000,000 |
| Total NBK11A SPOT | | | | | | | | | 1,757,925,000,000.00 | 195,000,000 | 10,065,000,000 |
| Total For NBK11A | | | | | | | | | 1,757,925,000,000.00 | 195,000,000 | 10,065,000,000 |
| NBK12/ On 19/03/2021 Spot Bond | | | 7.98500 | 106.59796 | 7.98500 | 106.57491 | | | 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 | 103.97667 | 9.38000 | 103.95035 | | | 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 | | | 9.41500 | 105.37308 | 9.41500 | 105.34630 | | | 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 | | | 8.31000 | 103.48294 | 8.31000 | 103.45980 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15/ On 11/02/2022 Spot Bond | | | 8.56000 | 100.80724 | 8.56000 | 100.78391 | | | 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 | | | 9.87000 | 98.29645 | 9.87000 | 98.27030 | | | 0.00 | 0 | 0 |
| Total NBK16A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK16A | | | | | | | | | 0.00 | 0 | 0 |
| NBK17/ On 22/04/2026 Spot Bond | | | 10.04500 | 102.80305 | 10.04500 | 102.77537 | | | 0.00 | 0 | 1,220,000,000 |
| Total NBK17A SPOT | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| Total For NBK17A | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| NBK18/ On 01/06/2020 Spot Bond | | | 8.78000 | 102.60441 | 8.78000 | 102.58019 | | | 0.00 | 0 | 10,000,000 |
| Total NBK18A SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NBK18A | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NBK19/ On 01/06/2022 Spot Bond | | | 9.09000 | 103.64800 | 9.09000 | 103.62269 | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/ On 01/06/2026 Spot Bond | | | 10.03500 | 103.92457 | 10.03500 | 103.89661 | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | 0.00 | 0 | 0 |
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.47010 | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NBK21/ On 21/07/2027 Spot Bond | | | 10.49500 | 101.60479 | 10.49500 | 101.57609 | | | 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 | | | 9.75500 | 103.52546 | 9.75500 | 103.49822 | | | 0.00 | 0 | 4,100,000 |
| Total NBK22A SPOT | | | | | | | | | 0.00 | 0 | 4,100,000 |
| Total For NBK22A | | | | | | | | | 0.00 | 0 | 4,100,000 |
| NBK23/ On 19/11/2025 Spot Bond | | | 10.00500 | 105.99031 | 10.00500 | 105.96173 | | | 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 | 100.35026 | | | 0.00 | 0 | 800,000,000 |
| Total NBK23B SPOT | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For NBK23B | | | | | | | | | 0.00 | 0 | 800,000,000 |
| NBK24/ On 19/11/2027 Spot Bond | | | 10.08500 | 107.63829 | 10.08500 | 107.60903 | | | 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 | 100.18912 | | | 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 | | | 9.31500 | 9.31500 | 9.31500 | 104.45986 | | | 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 | 102.93023 | | | 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 | 16.34148 | 100.00000 | 16.30491 | | | 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 | 103.84414 | | | 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 | | | 10.29500 | 107.38843 | 10.29500 | 107.35865 | | | 0.00 | 0 | 1,700,000 |
| Total NBK27A SPOT | | | | | | | | | 0.00 | 0 | 1,700,000 |
| Total For NBK27A | | | | | | | | | 0.00 | 0 | 1,700,000 |
| NBK28/ On 02/08/2023 Spot Bond | | | 9.72500 | 101.49721 | 9.72500 | 101.47059 | | | 0.00 | 0 | 0 |
| Total NBK28A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28A | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 100.72598 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 31/07/2026 Spot Bond | | | 10.23500 | 101.92499 | 10.23500 | 101.89690 | | | | 0.00 | 0 | 2,600,000 |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 2,600,000 |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | 2,600,000 |
| NBK29I On 18/02/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 20/02/2024 Spot Bond | | | 9.00000 | 102.37382 | 9.00000 | 102.34933 | | | | 0.00 | 0 | 6,400,000 |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | 6,400,000 |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | 6,400,000 |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 101.11644 | | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 09/11/2023 Spot Bond | | | 8.98500 | 104.25694 | 8.98500 | 104.23163 | | | | 0.00 | 0 | 0 |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.02349 | | | | 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 | 102.01046 | | | | 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 | 100.37817 | | | | 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 | 101.75538 | | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK35I On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.08594 | | | | 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 | 103.01752 | | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| NBK37I On 02/08/2019 Spot Bond | | | | | 0.00000 | 100.44324 | | | | 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 | 101.79759 | | | | 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 | | | 8.17000 | 106.83929 | 8.17000 | 106.81566 | | | | 0.00 | 0 | 0 |
| Total NBK3A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 73.31258 | 100.00000 | 73.14853 | | | | 0.00 | 0 | 0 |
| Total NBK3A/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 11.51000 | 11.51000 | 11.51000 | 53.81391 | | | | 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 | 100.49019 | | | | 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 | 100.37903 | | | | 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 | 100.94160 | | | | 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 | 100.35468 | | | | 0.00 | 0 | 0 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.44884 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For NBK44B | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.42153 | | | | 0.00 | 0 | 0 |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 100.08974 | | | | 0.00 | 0 | 0 |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 100.68966 | | | | 0.00 | 0 | 0 |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.18277 | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For NBK48B | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.18816 | | | | 0.00 | 0 | 0 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 100.19126 | | | | 0.00 | 0 | 0 |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 102.12497 | | | | 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 | 101.53645 | | | | 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 | | | 10.68000 | 104.41038 | 10.68000 | 104.38037 | | | | 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 | 101.52816 | | | | 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 | | | 10.71500 | 103.55179 | 10.71500 | 103.52193 | | | | 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 | 101.53645 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.54959 | | | | 0.00 | 0 | 0 |
| Total NCLN90 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 NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.56617 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.48745 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 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 |
| NED05 On 20/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED05U | | | | | | | | | | 0.00 | 0 | 0 |
| NED06 On 26/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED06U | | | | | | | | | | 0.00 | 0 | 0 |
| NED07 On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED07U | | | | | | | | | | 0.00 | 0 | 0 |
| NED08 On 01/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED08U | | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2019 Spot Bond | | | 8.49500 | 8.49500 | 8.49500 | 104.08224 | | | | 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 | 101.26631 | | | | 0.00 | 0 | 0 |
| Total NED16 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 NED16 | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | | 0.00000 | 100.98207 | | | | 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 | 100.92781 | | | | 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 | 103.63205 | | | | 0.00 | 0 | 0 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED19 | | | | | | | | | | 0.00 | 0 | 0 |
| NED20 On 01/07/2020 Spot Bond | | | 9.09000 | 104.29402 | 9.09000 | 104.26841 | | | | 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 | 104.78987 | | | | 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 | 106.37799 | | | | 0.00 | 0 | 0 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NET52 On 23/01/2020 Spot Bond | | | | | 0.00000 | 100.60170 | | | | 0.00 | 0 | 0 |
| Total NET52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET52 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 106.54278 | | | | 0.00 | 0 | 0 |
| Total NGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 107.06099 | | | | 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 | 102.54526 | | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 103.87658 | | | | 0.00 | 0 | 10,038,300 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | 10,038,300 |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | 10,038,300 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 101.76957 | | | | 0.00 | 0 | 0 |
| Total NGL05 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 NGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 102.15765 | | | | 0.00 | 0 | 0 |
| Total NGL06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL06 | | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.68552 | | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1B On 20/10/2023 Spot Bond | | | | | 0.00000 | 100.93848 | | | | 0.00 | 0 | 0 |
| Total NGLT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1B | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | | 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 | 103.67472 | 13.50000 | 103.63731 | | | | 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 | 102.13651 | | | | 0.00 | 0 | 0 |
| Total NHM003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM003 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 20/04/2019 Spot Bond | | | | | 0.00000 | 109.19178 | | | | 0.00 | 0 | 0 |
| Total NHM004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM004 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 18/05/2019 Spot Bond | | | | | 0.00000 | 108.34795 | | | | 0.00 | 0 | 0 |
| Total NHM005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM005 | | | | | | | | | | 0.00 | 0 | 0 |
| NI202 On 07/12/2033 Spot Bond | | | 4.19000 | 4.19000 | 4.19000 | 208.58477 | | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | 0 |
| NI25 On 31/01/2025 Spot Bond | | | 3.78500 | 3.78500 | 3.78500 | 127.94008 | | | | 0.00 | 0 | 0 |
| Total NI25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI25 | | | | | | | | | | 0.00 | 0 | 0 |
| NI29 On 31/03/2029 Spot Bond | | | 3.97000 | 3.97000 | 3.97000 | 94.13637 | | | | 0.00 | 0 | 0 |
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | 0 |
| NI33 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NI33 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 NI33 | | | | | | | | | | 0.00 | 0 | 0 |
| NI38 On 31/01/2038 Spot Bond | | | 4.51000 | 4.51000 | 4.51000 | 100.92551 | | | | 0.00 | 0 | 0 |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 3.89000 | 3.89000 | 3.89000 | 127.20273 | | | | 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 | | | 4.28000 | 4.28000 | 4.28000 | 124.50566 | | | | 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 | | | 4.32000 | 4.32000 | 4.32000 | 170.91020 | | | | 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 | | | 4.70000 | 165.94659 | 4.70000 | 165.91460 | | | | 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 | | | 4.73000 | 97.80812 | 4.73000 | 97.78910 | | | 23,650,000,000,000.00 | 5,000,000,000 | 2,500,000,000 | |
| Total NILB17 SPOT | | | | | | | | | 23,650,000,000,000.00 | 5,000,000,000 | 2,500,000,000 | |
| Total For NILB17 | | | | | | | | | 23,650,000,000,000.00 | 5,000,000,000 | 2,500,000,000 | |
| NMP20 On 24/07/2020 Spot Bond | | | 7.74000 | 102.82020 | 7.74000 | 102.79864 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NN01U On 26/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NN01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN01U | | | | | | | | | | 0.00 | 0 | 0 |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 97.70361 | | | | 0.00 | 0 | 0 |
| Total NN02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN02 | | | | | | | | | | 0.00 | 0 | 0 |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 99.85937 | | | | 0.00 | 0 | 0 |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A10 On 22/05/2020 Spot Bond | | | 8.37000 | 8.37000 | 8.37000 | 102.35766 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 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 NQ1A10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | | 0.00000 | 99.96979 | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.40406 | | | 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 | 99.93044 | | | 0.00 | 0 | 0 |
| Total NQ1A25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A25 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 99.93043 | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 8.57000 | 8.57000 | 8.57000 | 102.35252 | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 99.93070 | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 99.92722 | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B20 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 8.77000 | 8.77000 | 8.77000 | 102.34738 | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | | | 0.00000 | 99.92727 | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | | 0.00000 | 99.91931 | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2019 Spot Bond | | | | | 0.00000 | 99.92269 | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | 0.00 | 0 | 0 |
| NRA02 On 31/10/2022 Spot Bond | | | 8.89000 | 114.13662 | 8.89000 | 114.10920 | | 533,400,000,000.00 | | 60,000,000 | 15,000,000 |
| Total NRA022 SPOT | | | | | | | | 533,400,000,000.00 | | 60,000,000 | 15,000,000 |

| 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 NRA022 | | | | | | | | | | 533,400,000,000.00 | 60,000,000 | 15,000,000 |
| NRA02: On 31/05/2023 Spot Bond | | | 4.09000 | 181.34534 | 4.09000 | 181.31335 | | | | 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 | | | 11.25500 | 108.52721 | 11.25500 | 108.49457 | | | | 0.00 | 0 | 6,340,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 6,340,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 6,340,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 14.73697 | 100.00000 | 14.70418 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NSN96: On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN96U | | | | | | | | | | 0.00 | 0 | 0 |
| NSN97: On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN97U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN97U | | | | | | | | | | 0.00 | 0 | 0 |
| NSN98: On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN98U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN98U | | | | | | | | | | 0.00 | 0 | 0 |
| NSN99: On 26/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN99U | | | | | | | | | | 0.00 | 0 | 0 |
| NTC18: On 27/02/2019 Spot Bond | | | | | 0.00000 | 99.83237 | | | | 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 | 101.24867 | | | | 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 | 101.16123 | | | | 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 | 102.48019 | | | | 0.00 | 0 | 0 |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC21 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC22: On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.59669 | | | | 0.00 | 0 | 0 |
| Total NTC22 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 NTC22 | | | | | | | | | 0.00 | 0 | 0 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.95667 | | | 0.00 | 0 | 0 |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | 0 |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 101.20076 | | | 0.00 | 0 | 0 |
| Total NTC24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC24 | | | | | | | | | 0.00 | 0 | 0 |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 101.72774 | | | 0.00 | 0 | 0 |
| Total NTC25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC25 | | | | | | | | | 0.00 | 0 | 0 |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 101.77217 | | | 0.00 | 0 | 0 |
| Total NTC26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC26 | | | | | | | | | 0.00 | 0 | 0 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 99.92838 | | | 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 | 100.50640 | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 7.96500 | 103.09023 | 7.96500 | 103.06799 | | | 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 | 102.43869 | | | 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 | | | 9.09000 | 9.09000 | 9.09000 | 104.78398 | | 1,272,600,000,000.00 | 140,000,000 | 1,570,000,000 | |
| Total OML05 SPOT | | | | | | | | 1,272,600,000,000.00 | 140,000,000 | 1,570,000,000 | |
| Total For OML05 | | | | | | | | 1,272,600,000,000.00 | 140,000,000 | 1,570,000,000 | |
| OML06 On 19/03/2022 Spot Bond | | | 10.06500 | 105.03435 | 10.06500 | 105.00587 | | 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 | | | 11.08500 | 104.07774 | 11.08500 | 104.04673 | | 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 | 102.48557 | | 0.00 | 0 | 0 | |
| Total OML08 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 OML08 | | | | | | | | | 0.00 | 0 | 0 |
| OML09 On 14/09/2022 Spot Bond | | | 10.16500 | 106.92391 | 10.16500 | 106.89463 | | | 8,132,000,000,000.00 | 800,000,000 | 1,203,000,000 |
| Total OML09 SPOT | | | | | | | | | 8,132,000,000,000.00 | 800,000,000 | 1,203,000,000 |
| Total For OML09 | | | | | | | | | 8,132,000,000,000.00 | 800,000,000 | 1,203,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.13500 | 105.95114 | 11.13500 | 105.91942 | | | 0.00 | 0 | 930,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 930,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 930,000,000 |
| PBAJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBAV1L On 01/04/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAV1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAV1U | | | | | | | | | 0.00 | 0 | 0 |
| PBBJ1L On 01/12/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBBJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBBJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBDJ1L On 01/09/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBDJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBDJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBGJ1L On 01/05/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBGJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBGJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBJC1L On 01/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBJC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJC1U | | | | | | | | | 0.00 | 0 | 0 |
| PBJJ1L On 01/01/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBJJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJJ1U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For PBKX1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLS1 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 |
| PBLT1 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 |
| PBUJ1 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 |
| PBVJ1 On 01/06/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBVJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBVJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.70875 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM43 On 28/02/2019 Spot Bond | | | | | 0.00000 | 99.80147 | | | | 0.00 | 0 | 0 |
| Total PMM43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM43 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM44 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.28782 | | | | 0.00 | 0 | 0 |
| Total PMM44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM44 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM46 On 29/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PMM46U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM46U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM47 On 30/09/2019 Spot Bond | | | | | 0.00000 | 99.80144 | | | | 0.00 | 0 | 0 |
| Total PMM47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM47 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM48 On 28/02/2020 Spot Bond | | | | | 0.00000 | 99.79665 | | | | 0.00 | 0 | 0 |
| Total PMM48 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 PMM48 | | | | | | | | | 0.00 | 0 | 0 |
| PMM49 On 28/05/2019 Spot Bond | | | | | 0.00000 | 99.79699 | | | 0.00 | 0 | 0 |
| Total PMM49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM49 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 99.44403 | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.97890 | | | 0.00 | 0 | 0 |
| Total PRE2A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.97778 | | | 0.00 | 0 | 0 |
| Total PRE2A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A2 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 99.97681 | | | 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 | 99.97486 | | | 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 | 99.97458 | | | 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 | 99.97430 | | | 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 | | | 8.86500 | 110.82827 | 8.93500 | 110.39052 | | 504,445,255,088,000.00 | 3,553,800,931,200 | 2,311,140,640,600 | |
| Total R186 SPOT | | | | | | | | 14,445,255,088,000.00 | 553,800,931,200 | 311,140,640,600 | |
| Total For R186 | | | | | | | | 14,445,255,088,000.00 | 553,800,931,200 | 311,140,640,600 | |
| R197 On 07/12/2023 Spot Bond | | | 2.87000 | 300.17309 | 2.89000 | 299.87730 | | 47,060,882,400,000.00 | 16,397,520,000 | 22,327,100,000 | |
| Total R197 SPOT | | | | | | | | 17,060,882,400,000.00 | 16,397,520,000 | 22,327,100,000 | |
| Total For R197 | | | | | | | | 17,060,882,400,000.00 | 16,397,520,000 | 22,327,100,000 | |
| R202 On 07/12/2033 Spot Bond | | | 3.22000 | 232.92714 | 3.19000 | 233.69639 | | 145,589,337,600,000.00 | 45,214,080,000 | 254,524,740,000 | |
| Total R202 SPOT | | | | | | | | 15,589,337,600,000.00 | 45,214,080,000 | 254,524,740,000 | |
| Total For R202 | | | | | | | | 15,589,337,600,000.00 | 45,214,080,000 | 254,524,740,000 | |
| R2023 On 28/02/2023 Spot Bond | | | 7.96500 | 99.10450 | 8.01500 | 98.91474 | | 750,618,870,660,500.00 | 596,436,769,700 | 959,383,679,200 | |
| Total R2023 SPOT | | | | | | | | 10,618,870,660,500.00 | 596,436,769,700 | 959,383,679,200 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|--------------------------|--------------------------|
| Total For R2023 | | | | | | | | | 50,618,870,660,500.00 | 596,436,769,700 | 959,383,679,200 |
| R2030 On 31/01/2030 Spot Bond | | | 9.46500 | 90.58015 | 9.46500 | 90.55701 | | | 826,228,646,982,000.00 | 1,038,164,674,800 | 1,176,313,169,400 |
| Total R2030 SPOT | | | | | | | | | 826,228,646,982,000.00 | 1,038,164,674,800 | 1,176,313,169,400 |
| Total For R2030 | | | | | | | | | 16,228,646,982,000.00 | 038,164,674,800 | 176,313,169,400 |
| R2032 On 31/03/2032 Spot Bond | | | 9.68500 | 92.69708 | 9.68500 | 92.67300 | | | 829,307,911,022,000.00 | 808,395,241,200 | 1,115,989,779,900 |
| Total R2032 SPOT | | | | | | | | | 829,307,911,022,000.00 | 808,395,241,200 | 1,115,989,779,900 |
| Total For R2032 | | | | | | | | | 29,307,911,022,000.00 | 808,395,241,200 | 115,989,779,900 |
| R2035 On 28/02/2035 Spot Bond | | | 9.84000 | 92.10631 | 9.84000 | 92.08187 | | | 558,250,703,184,000.00 | 666,488,892,600 | 1,121,653,068,500 |
| Total R2035 SPOT | | | | | | | | | 558,250,703,184,000.00 | 666,488,892,600 | 1,121,653,068,500 |
| Total For R2035 | | | | | | | | | 58,250,703,184,000.00 | 666,488,892,600 | 121,653,068,500 |
| R2037 On 31/01/2037 Spot Bond | | | 9.92000 | 88.66413 | 9.92000 | 88.64043 | | | 447,161,524,544,000.00 | 145,883,218,200 | 894,730,056,000 |
| Total R2037 SPOT | | | | | | | | | 447,161,524,544,000.00 | 145,883,218,200 | 894,730,056,000 |
| Total For R2037 | | | | | | | | | 17,161,524,544,000.00 | 145,883,218,200 | 894,730,056,000 |
| R2040 On 31/01/2040 Spot Bond | | | 9.99500 | 91.82236 | 9.99500 | 91.79762 | | | 534,546,264,789,000.00 | 353,631,442,200 | 872,692,864,700 |
| Total R2040 SPOT | | | | | | | | | 534,546,264,789,000.00 | 353,631,442,200 | 872,692,864,700 |
| Total For R2040 | | | | | | | | | 14,546,264,789,000.00 | 353,631,442,200 | 872,692,864,700 |
| R2044 On 31/01/2044 Spot Bond | | | 10.02000 | 88.90431 | 10.02000 | 88.88031 | | | 932,646,846,488,000.00 | 492,280,124,400 | 946,108,269,300 |
| Total R2044 SPOT | | | | | | | | | 932,646,846,488,000.00 | 492,280,124,400 | 946,108,269,300 |
| Total For R2044 | | | | | | | | | 12,646,846,488,000.00 | 492,280,124,400 | 946,108,269,300 |
| R2048 On 28/02/2048 Spot Bond | | | 9.99000 | 88.13216 | 9.99000 | 88.10843 | | | 123,747,518,602,000.00 | 813,187,939,800 | 1,086,735,855,000 |
| Total R2048 SPOT | | | | | | | | | 123,747,518,602,000.00 | 813,187,939,800 | 1,086,735,855,000 |
| Total For R2048 | | | | | | | | | 13,747,518,602,000.00 | 813,187,939,800 | 1,086,735,855,000 |
| R207 On 15/01/2020 Spot Bond | | | 6.62000 | 101.25373 | 6.69000 | 101.17478 | | | 039,746,675,868,000.00 | 157,061,431,400 | 188,512,661,700 |
| Total R207 SPOT | | | | | | | | | 39,746,675,868,000.00 | 157,061,431,400 | 188,512,661,700 |
| Total For R207 | | | | | | | | | 19,746,675,868,000.00 | 157,061,431,400 | 188,512,661,700 |
| R208 On 31/03/2021 Spot Bond | | | 7.12000 | 101.92952 | 7.19000 | 101.77565 | | | 157,310,773,432,480.00 | 162,543,647,954 | 667,847,796,954 |
| Total R208 SPOT | | | | | | | | | 157,310,773,432,480.00 | 162,543,647,954 | 667,847,796,954 |
| Total For R208 | | | | | | | | | 57,310,773,432,480.00 | 162,543,647,954 | 667,847,796,954 |
| R209 On 31/03/2036 Spot Bond | | | 9.71500 | 73.81456 | 9.79500 | 73.28086 | | | 202,274,636,600,500.00 | 844,289,720,700 | 1,899,956,363,400 |
| Total R209 SPOT | | | | | | | | | 202,274,636,600,500.00 | 844,289,720,700 | 1,899,956,363,400 |
| Total For R209 | | | | | | | | | 12,274,636,600,500.00 | 844,289,720,700 | 899,956,363,400 |
| R210 On 31/03/2028 Spot Bond | | | 3.18000 | 186.99833 | 3.14000 | 187.56418 | | | 19,641,842,400,000.00 | 6,176,680,000 | 43,872,121,400 |
| Total R210 SPOT | | | | | | | | | 19,641,842,400,000.00 | 6,176,680,000 | 43,872,121,400 |
| Total For R210 | | | | | | | | | 19,641,842,400,000.00 | 6,176,680,000 | 43,872,121,400 |
| R212 On 31/01/2022 Spot Bond | | | 2.90000 | 155.94003 | 2.86000 | 156.09264 | | | 539,785,468,000,000.00 | 186,132,920,000 | 143,667,500,000 |
| Total R212 SPOT | | | | | | | | | 539,785,468,000,000.00 | 186,132,920,000 | 143,667,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total For R212 | | | | | | | | | 19,785,468,000,000.00 | 186,132,920,000 | 143,667,500,000 |
| R213 On 28/02/2031 Spot Bond | | | 9.51000 | 82.09364 | 9.58000 | 81.64023 | | | 280,214,839,911,000.00 | 344,922,696,100 | 667,487,024,400 |
| Total R213 SPOT | | | | | | | | | 30,214,839,911,000.00 | 344,922,696,100 | 667,487,024,400 |
| Total For R213 | | | | | | | | | 30,214,839,911,000.00 | 344,922,696,100 | 667,487,024,400 |
| R214 On 28/02/2041 Spot Bond | | | 9.97500 | 69.10657 | 9.97500 | 69.08800 | | | 972,787,311,235,000.00 | 298,023,790,600 | 836,304,796,200 |
| Total R214 SPOT | | | | | | | | | 72,787,311,235,000.00 | 298,023,790,600 | 836,304,796,200 |
| Total For R214 | | | | | | | | | 72,787,311,235,000.00 | 298,023,790,600 | 836,304,796,200 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.15464 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |
| RDF02 On 04/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 |
| RDF05 On 04/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | 0.00 | 0 | 0 |
| RDF06 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 |
| RDF07 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 |
| RDF08 On 01/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF08U | | | | | | | | | 0.00 | 0 | 0 |
| RDF09 On 21/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF09U | | | | | | | | | 0.00 | 0 | 0 |
| RDF10 On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF10U | | | | | | | | | 0.00 | 0 | 0 |
| RDF11 On 31/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF11U | | | | | | | | | 0.00 | 0 | 0 |
| RDF12 On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF12U 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 RDF12U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF13I On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF13U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF14I On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF14U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF15I On 30/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF15U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF16I On 30/08/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF16U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF17I On 08/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF17U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 102.59340 | | | | 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 | 101.51363 | | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDFB06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.65041 | | | | 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 | 101.81849 | | | | 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 | 101.93117 | | | | 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 | 101.57543 | | | | 0.00 | 0 | 0 |
| Total RDFB10 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 RDFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 101.72780 | | | | 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 | 102.03328 | | | | 0.00 | 0 | 0 |
| Total RDFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.58680 | | | | 0.00 | 0 | 0 |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB13 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.66170 | | | | 0.00 | 0 | 0 |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.83002 | | | | 0.00 | 0 | 0 |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.18375 | | | | 0.00 | 0 | 0 |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.18904 | | | | 0.00 | 0 | 0 |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.19333 | | | | 0.00 | 0 | 1,500,000,000 |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| RDFC4 On 04/06/2019 Spot Bond | | | | | 0.00000 | 101.71727 | | | | 0.00 | 0 | 0 |
| Total RDFC43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC43 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 16/10/2019 Spot Bond | | | | | 0.00000 | 100.75976 | | | | 0.00 | 0 | 0 |
| Total RDFC45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC45 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 15/11/2019 Spot Bond | | | | | 0.00000 | 100.10336 | | | | 0.00 | 0 | 0 |
| Total RDFC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC46 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 28/07/2019 Spot Bond | | | | | 0.00000 | 100.46915 | | | | 0.00 | 0 | 0 |
| Total RDFC47 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 RDFC47 | | | | | | | | | 0.00 | 0 | 0 |
| REB14I On 07/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total REB14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB14U | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 21/05/2019 Spot Bond | | | | | 0.00000 | 99.95569 | | | 0.00 | 0 | 0 |
| Total REBC09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC09 | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/01/2020 Spot Bond | | | | | 0.00000 | 101.43490 | | | 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 | 101.60896 | | | 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 | 102.01469 | | | 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 | 102.95197 | | | 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 | 102.53459 | | | 0.00 | 0 | 0 |
| Total RED501 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED501 | | | | | | | | | 0.00 | 0 | 0 |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 102.28660 | | | 0.00 | 0 | 0 |
| Total RED601 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED601 | | | | | | | | | 0.00 | 0 | 0 |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 102.84269 | | | 0.00 | 0 | 0 |
| Total RED602 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | 0.00 | 0 | 0 |
| RED70 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.02915 | | | 0.00 | 0 | 0 |
| Total RED701 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED701 | | | | | | | | | 0.00 | 0 | 0 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 101.49224 | | | 0.00 | 0 | 0 |
| Total RED801 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED801 | | | | | | | | | 0.00 | 0 | 0 |
| RED90 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.37278 | | | 0.00 | 0 | 0 |
| Total RED901 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 RED901 | | | | | | | | | | 0.00 | 0 | 0 |
| RES02I 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 |
| RES03I 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 |
| RES04I 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 |
| RES34 On 25/08/2019 Spot Bond | | | | | 0.00000 | 99.86135 | | | | 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 | 99.72614 | | | | 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 | 100.71507 | | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 100.33630 | | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | | 0.00 | 0 | 0 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 100.87992 | | | | 0.00 | 0 | 0 |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | 0 |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 99.79403 | | | | 0.00 | 0 | 0 |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | 0 |
| RES42I On 02/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES42U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES42U | | | | | | | | | | 0.00 | 0 | 0 |
| RES43I On 03/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES43U | | | | | | | | | | 0.00 | 0 | 0 |
| RES44I On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES44U 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 RES44U | | | | | | | | | | 0.00 | 0 | 0 |
| RMB10f 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 | | | 8.72500 | 105.72660 | 8.72500 | 105.70179 | | | | 0.00 | 0 | 0 |
| Total RW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW21 | | | | | | | | | | 0.00 | 0 | 0 |
| RW23 On 10/12/2023 Spot Bond | | | 9.66500 | 101.26984 | 9.66500 | 101.24358 | | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 11.18000 | 96.50920 | 11.18000 | 96.48036 | | | | 0.00 | 0 | 700,000 |
| Total RW28 SPOT | | | | | | | | | | 0.00 | 0 | 700,000 |
| Total For RW28 | | | | | | | | | | 0.00 | 0 | 700,000 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2019 Spot Bond | | | | | 0.00000 | 100.76857 | | | | 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 | 101.67230 | | | | 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 | 100.67092 | | | | 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 | 103.55588 | | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 101.92504 | | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 101.87817 | | | | 0.00 | 800,000,000 | 800,000,000 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 800,000,000 |
| Total For SBK22 | | | | | | | | | | 0.00 | 800,000,000 | 800,000,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 10.31500 | 106.02742 | 10.31500 | 105.99797 | | | | 0.00 | 0 | 2,030,000,000 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |

| 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 SBK23 | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.12821 | | | 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 | 105.06178 | | | 0.00 | 854,000,000 | 427,000,000 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 854,000,000 | 427,000,000 |
| Total For SBK25 | | | | | | | | | 0.00 | 854,000,000 | 427,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 9.64000 | 108.95329 | 9.64000 | 108.92512 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.45129 | | | 0.00 | 0 | 0 |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 102.67252 | | | 0.00 | 200,000,000 | 800,000,000 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 200,000,000 | 800,000,000 |
| Total For SBS18 | | | | | | | | | 0.00 | 200,000,000 | 800,000,000 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.38000 | 105.37823 | 8.38000 | 105.35446 | | | 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 | | | 9.66000 | 104.66002 | 9.66000 | 104.63275 | | | 0.00 | 0 | 2,000,000 |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | 2,000,000 |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | 2,000,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 103.71447 | | | 0.00 | 0 | 0 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | 0 |
| SBS24 On 24/05/2019 Spot Bond | | | | | 0.00000 | 100.10918 | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total SBS24 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total For SBS24 | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| SBS25 On 24/05/2019 Spot Bond | | | 7.73500 | 102.41654 | 7.73500 | 102.39526 | | | 0.00 | 0 | 0 |
| Total SBS25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS25 | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 9.01500 | 104.40971 | 9.01500 | 104.38470 | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|--------------------|----------------------|
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 7.83500 | 101.89527 | 7.83500 | 101.87392 | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 9.78000 | 93.86830 | 9.78000 | 93.84354 | | 17,134,560,000,000.00 | 1,752,000,000 | 438,200,000 | |
| Total SBS3 SPOT | | | | | | | | 17,134,560,000,000.00 | 1,752,000,000 | 438,200,000 | |
| Total For SBS3 | | | | | | | | 17,134,560,000,000.00 | 1,752,000,000 | 438,200,000 | |
| SBS30 On 12/06/2019 Spot Bond | | | | | 0.00000 | 101.73447 | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 12/06/2027 Spot Bond | | | 9.87000 | 101.37952 | 9.87000 | 101.35268 | | | 0.00 | 0 | 12,100,000 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 12,100,000 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 12,100,000 |
| SBS33 On 19/09/2019 Spot Bond | | | | | 0.00000 | 101.44341 | | | 0.00 | 0 | 200,000,000 |
| Total SBS33 SPOT | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For SBS33 | | | | | | | | | 0.00 | 0 | 200,000,000 |
| SBS34 On 19/09/2024 Spot Bond | | | 9.78500 | 105.61049 | 9.78500 | 105.58262 | | | 0.00 | 0 | 3,500,000,000 |
| Total SBS34 SPOT | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| Total For SBS34 | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| SBS36 On 29/01/2020 Spot Bond | | | | | 0.00000 | 100.85568 | | | 0.00 | 500,000,000 | 500,000,000 |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For SBS36 | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.26000 | 100.22352 | 8.26000 | 100.20112 | | 8,260,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total SBS37 SPOT | | | | | | | | 8,260,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| Total For SBS37 | | | | | | | | 8,260,000,000,000.00 | 1,000,000,000 | 500,000,000 | |
| SBS38 On 29/01/2025 Spot Bond | | | 9.45000 | 98.93319 | 9.45000 | 98.90796 | | | 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 | | | 10.45000 | 95.81939 | 10.45000 | 95.79244 | | | 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 | | | 8.60000 | 102.25811 | 8.60000 | 102.23433 | | | 0.00 | 0 | 601,700,000 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 601,700,000 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 601,700,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 100.93253 | | | 0.00 | 0 | 0 |
| Total SBS40 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 SBS40 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 8.90000 | 106.09056 | 8.90000 | 106.06503 | | | | 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 | | | 9.53500 | 108.30241 | 9.53500 | 108.27455 | | | | 0.00 | 0 | 400,000 |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | 400,000 |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | 400,000 |
| SBS43 On 12/11/2027 Spot Bond | | | 9.87000 | 108.42849 | 9.87000 | 108.39964 | | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS44 On 15/02/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 100.96159 | | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 8.95000 | 105.74003 | 8.95000 | 105.71446 | | | | 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 | 101.69439 | | | | 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 | 100.76966 | | | | 0.00 | 0 | 1,000,000,000 |
| Total SBS48 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For SBS48 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.25846 | | | | 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 | | | 9.19500 | 101.16966 | 9.19500 | 101.14454 | | | | 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 | | | 9.97500 | 9.97500 | 9.97500 | 99.73562 | | | | 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 | 102.54125 | | | | 0.00 | 0 | 0 |
| Total SBS52 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 SBS52 | | | | | | | | | 0.00 | 0 | 0 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 102.39442 | | | 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 | 102.03693 | | | 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 | 102.68017 | | | 0.00 | 0 | 0 |
| Total SBS55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS55 | | | | | | | | | 0.00 | 0 | 0 |
| SBS56 On 12/06/2022 Spot Bond | | | 8.67000 | 8.67000 | 8.67000 | 102.46532 | | | 0.00 | 0 | 300,000,000 |
| Total SBS56 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For SBS56 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.64760 | | | 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 | 103.73441 | | | 0.00 | 0 | 8,700,000 |
| Total SBS58 SPOT | | | | | | | | | 0.00 | 0 | 8,700,000 |
| Total For SBS58 | | | | | | | | | 0.00 | 0 | 8,700,000 |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 100.94100 | | | 0.00 | 800,000,000 | 400,000,000 |
| Total SBS59 SPOT | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For SBS59 | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 100.77040 | | | 0.00 | 8,000,000,000 | 4,000,000,000 |
| Total SBS60 SPOT | | | | | | | | | 0.00 | 8,000,000,000 | 4,000,000,000 |
| Total For SBS60 | | | | | | | | | 0.00 | 8,000,000,000 | 4,000,000,000 |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.44672 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total SBS62 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For SBS62 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.45169 | | | 0.00 | 0 | 0 |
| Total SBS63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS63 | | | | | | | | | 0.00 | 0 | 0 |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 100.46400 | | | 0.00 | 0 | 0 |
| Total SBS64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS64 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.90000 | 287.48803 | 3.90000 | 287.43877 | | | 0.00 | 0 | 0 |
| Total SBSI11 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 SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.39000 | 4.39000 | 4.39000 | 203.96357 | | | | 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 | 106.30166 | | | | 0.00 | 0 | 0 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 105.97904 | | | | 0.00 | 0 | 2,023,467,900 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 2,023,467,900 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 2,023,467,900 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.58610 | | | | 0.00 | 0 | 0 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 102.05003 | | | | 0.00 | 0 | 0 |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT203 On 03/12/2023 Spot Bond | | | 10.06500 | 103.45360 | 10.06500 | 103.42570 | | | | 0.00 | 0 | 0 |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 101.38731 | | | | 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 | 101.38746 | | | | 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 | 101.24822 | | | | 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 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11U On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.37860 | | | | 0.00 | 0 | 0 |
| Total SLI4 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 SLI4 | | | | | | | | | 0.00 | 0 | 0 |
| SLRA1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.09081 | | | 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 | 100.09328 | | | 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 | 100.08809 | | | 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 | 100.09084 | | | 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 | 100.09514 | | | 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 | 100.09595 | | | 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 | 100.09608 | | | 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 | 100.09672 | | | 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 | 100.10390 | | | 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 | 100.10577 | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.10066 | | | 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 | 100.10314 | | | 0.00 | 0 | 0 |
| Total SLRC4 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 SLRC4 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 102.59891 | | | | 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 | | | 10.26500 | 10.26500 | 10.26500 | 109.15051 | | | | 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 | 102.81160 | | | | 0.00 | 0 | 0 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.48881 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.09521 | | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.46230 | | | | 0.00 | 0 | 0 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.19909 | | | | 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 | 100.18855 | | | | 0.00 | 0 | 0 |
| Total SPDA7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA7 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 99.95071 | | | | 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 | 100.21259 | | | | 0.00 | 0 | 0 |
| Total SPDA9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA9 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 09/09/2019 Spot Bond | | | | | 0.00000 | 101.84556 | | | | 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 | 100.92739 | | | | 0.00 | 0 | 0 |
| Total SPG003 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 SPG003 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.36145 | | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | 0 |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS039U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS039U | | | | | | | | | | 0.00 | 0 | 0 |
| SS040L On 18/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS040U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS040U | | | | | | | | | | 0.00 | 0 | 0 |
| SS041L On 29/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS041U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS041U | | | | | | | | | | 0.00 | 0 | 0 |
| SS042L On 02/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS042U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS042U | | | | | | | | | | 0.00 | 0 | 0 |
| SS044L On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS044U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS044U | | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS046U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS046U | | | | | | | | | | 0.00 | 0 | 0 |
| SS047L On 15/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS047U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS047U | | | | | | | | | | 0.00 | 0 | 0 |
| SS048L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS048U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS048U | | | | | | | | | | 0.00 | 0 | 0 |
| SS049L On 24/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS049U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS049U | | | | | | | | | | 0.00 | 0 | 0 |
| SS050L On 11/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS050U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS050U | | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 8.59000 | 102.22489 | 8.59000 | 102.20127 | | | | 0.00 | 0 | 0 |
| Total SSA06 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 SSA06 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 31/03/2021 Spot Bond | | | 8.76000 | 98.84720 | 8.76000 | 98.82392 | | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00: On 31/03/2021 Spot Bond | | | 8.76000 | 98.84720 | 8.76000 | 98.82392 | | | | 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 | | | 4.44500 | 4.44500 | 4.44500 | 123.38407 | | | | 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 | | | 10.43500 | 102.07204 | 10.43500 | 102.04352 | | | | 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 | | | 11.45000 | 71.17624 | 11.45000 | 71.15434 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 25/09/2019 Spot Bond | | | | | 0.00000 | 101.36188 | | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | | 0.00000 | 102.11516 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.56870 | | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 02/06/2020 Spot Bond | | | | | 0.00000 | 101.96317 | | | | 0.00 | 0 | 0 |
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/11/2020 Spot Bond | | | | | 0.00000 | 100.02355 | | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 01/06/2021 Spot Bond | | | | | 0.00000 | 99.74726 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 100.62042 | | | | 0.00 | 0 | 0 |
| Total SSN038 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 SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | | | 0.00000 | 100.88966 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | 9.41500 | 104.87824 | 9.41500 | 104.85173 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 31/01/2038 Spot Bond | | | 4.30000 | 104.05273 | 4.30000 | 104.03371 | | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 98.56836 | | | | 0.00 | 0 | 0 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.49019 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 100.94892 | | | | 0.00 | 0 | 5,500,000,000 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 5,500,000,000 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 5,500,000,000 |
| SSN05: On 08/12/2023 Spot Bond | | | 3.92000 | 3.92000 | 3.92000 | 287.19877 | | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/09/2020 Spot Bond | | | | | 0.00000 | 101.21929 | | | | 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 | 100.58715 | | | | 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 | | | 7.24200 | 104.44891 | 7.24200 | 104.42851 | | | | 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 | 100.54495 | | | | 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 | 100.36917 | | | | 0.00 | 0 | 0 |
| Total SSN055 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 SSN055 | | | | | | | | | | 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 |
| SSN05 On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SSN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN058 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 05/10/2022 Spot Bond | | | | | 0.00000 | 100.96973 | | | | 0.00 | 0 | 0 |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 31/03/2028 Spot Bond | | | 3.94000 | 3.94000 | 3.94000 | 176.08020 | | | | 0.00 | 0 | 0 |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 31/01/2025 Spot Bond | | | 3.83000 | 3.83000 | 3.83000 | 127.62350 | | | | 0.00 | 0 | 0 |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 31/01/2038 Spot Bond | | | 4.26000 | 4.26000 | 4.26000 | 104.63880 | | | | 0.00 | 0 | 0 |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 31/03/2029 Spot Bond | | | 3.92000 | 3.92000 | 3.92000 | 94.55590 | | | | 0.00 | 0 | 0 |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 31/03/2028 Spot Bond | | | 3.94000 | 3.94000 | 3.94000 | 176.08020 | | | | 0.00 | 0 | 0 |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 14/05/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN066 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 28/05/2023 Spot Bond | | | | | 0.00000 | 99.78750 | | | | 0.00 | 0 | 0 |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 28/05/2023 Spot Bond | | | | | 0.00000 | 99.79015 | | | | 0.00 | 0 | 0 |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07 On 28/02/2022 Spot Bond | | | | | 0.00000 | 99.79657 | | | | 0.00 | 0 | 0 |
| Total SSN070 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 SSN070 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 28/05/2028 Spot Bond | | | 9.65000 | 9.65000 | 9.65000 | 99.76706 | | | | 0.00 | 0 | 0 |
| Total SSN071 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN071 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 04/06/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN072 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN072 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.57606 | | | | 0.00 | 0 | 0 |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.55205 | | | | 0.00 | 0 | 0 |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 101.54791 | | | | 0.00 | 0 | 0 |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 100.90237 | | | | 0.00 | 0 | 0 |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 31/07/2021 Spot Bond | | | | | 0.00000 | 95.40900 | | | | 0.00 | 0 | 0 |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 16/08/2020 Spot Bond | | | | | 0.00000 | 100.44892 | | | | 0.00 | 0 | 0 |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 99.80828 | | | | 0.00 | 0 | 0 |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.79688 | | | | 0.00 | 0 | 0 |
| Total SSN082 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 SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.34850 | | | | 0.00 | 0 | 0 |
| Total SSN083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN083 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 07/12/2033 Spot Bond | | | 4.06500 | 4.06500 | 4.06500 | 211.29330 | | | | 0.00 | 0 | 0 |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN085 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN085 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.95500 | 98.97289 | 9.95500 | 98.94647 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.09996 | | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A12 On 21/08/2019 Spot Bond | | | 8.34000 | 100.30891 | 8.34000 | 100.28665 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.95305 | | | | 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 | | | 8.24000 | 103.00921 | 8.24000 | 102.98661 | | | | 0.00 | 0 | 0 |
| Total T13A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A15 On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.95016 | | | | 0.00 | 0 | 0 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 8.34000 | 102.70186 | 8.34000 | 102.67907 | | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A19 On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.79385 | | | | 0.00 | 0 | 0 |
| Total T13A19 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 T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A2C On 21/08/2020 Spot Bond | | | 8.29000 | 101.98391 | 8.29000 | 101.96140 | | | | 0.00 | 0 | 0 |
| Total T13A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A20 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A21 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.05520 | | | | 0.00 | 0 | 0 |
| Total T13A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A21 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A1C On 21/11/2019 Spot Bond | | | | | 0.00000 | 99.95531 | | | | 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 | 99.95406 | | | | 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 | | | 8.55000 | 103.71875 | 8.55000 | 103.69476 | | | | 0.00 | 0 | 0 |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T15OM On 21/11/2019 Spot Bond | | | | | 0.00000 | 99.95878 | | | | 0.00 | 0 | 0 |
| Total T15OM3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM3 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS12C On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.38887 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13E On 06/07/2020 Spot Bond | | | | | 0.00000 | 101.02728 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS13E On 27/05/2019 Spot Bond | | | | | 0.00000 | 100.04302 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For TFS139 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| TFS141 On 28/10/2019 Spot Bond | | | | | 0.00000 | 100.84796 | | | | 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 | 100.53415 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.81104 | | | | 0.00 | 0 | 0 |
| Total TFS144 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 TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.45346 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.05158 | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| Total For TFS147 | | | | | | | | | | 0.00 | 240,000,000 | 120,000,000 |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 100.90602 | | | | 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 | 100.43904 | | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 101.83770 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS152 On 25/04/2019 Spot Bond | | | | | 0.00000 | 100.61214 | | | | 0.00 | 0 | 0 |
| Total TFS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS152 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS153 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.92855 | | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.99231 | | | | 0.00 | 0 | 0 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 03/09/2021 Spot Bond | | | | | 0.00000 | 101.75002 | | | | 0.00 | 0 | 0 |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 101.78617 | | | | 0.00 | 0 | 0 |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS157 On 16/11/2023 Spot Bond | | | | | 0.00000 | 100.02129 | | | | 0.00 | 0 | 0 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | | 0.00000 | 99.95537 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 8.29000 | 8.29000 | 8.29000 | 100.37816 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | | 0.00000 | 99.95431 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 8.20000 | 100.14143 | 8.20000 | 100.11957 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | | | 0.00000 | 99.95431 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A: On 21/08/2019 Spot Bond | | | 8.31000 | 99.97787 | 8.31000 | 99.95576 | | | | 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 | 99.95194 | | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 99.95194 | | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 99.95194 | | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 99.95194 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.33505 | | | | 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 | 100.33505 | | | | 0.00 | 0 | 0 |
| Total TH12C2 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 TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 99.94773 | | | | 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 | 99.94779 | | | | 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 | 99.93079 | | | | 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 | 99.92602 | | | | 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 | 99.95942 | | | | 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 | 99.93110 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.16334 | | | | 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 | | | 8.44000 | 101.19323 | 8.44000 | 101.17049 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.80733 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 8.33000 | 101.77561 | 8.33000 | 101.75303 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.95182 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.95177 | | | | 0.00 | 0 | 0 |
| Total TH13B2 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 TH13B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.95022 | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.94824 | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.95198 | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.94810 | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.94767 | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.94757 | | | 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 | 99.94332 | | | 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 | 99.94518 | | | 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 | 99.93065 | | | 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 | 99.93065 | | | 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 | 99.92907 | | | 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 | 99.92608 | | | 0.00 | 0 | 0 |
| Total TH13D4 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 TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.92960 | | | | 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 | 100.28035 | | | | 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 | 99.95330 | | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 8.49000 | 106.38175 | 8.49000 | 106.35732 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.24447 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.19462 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 8.54000 | 104.27372 | 8.54000 | 104.24963 | | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.94999 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.43344 | | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.95227 | | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.94728 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.38974 | | | | 0.00 | 0 | 0 |
| Total TH14C2 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 TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.94902 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.93107 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 99.93220 | | | | 0.00 | 0 | 0 |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.08878 | | | | 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 | 99.95563 | | | | 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 | 99.95468 | | | | 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 | 102.41202 | | | | 0.00 | 0 | 0 |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 99.95596 | | | | 0.00 | 0 | 0 |
| Total TH15A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.76564 | | | | 0.00 | 0 | 0 |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 99.95640 | | | | 0.00 | 0 | 0 |
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.95597 | | | | 0.00 | 0 | 0 |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.95350 | | | | 0.00 | 0 | 0 |
| Total TH15B1 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 TH15B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.95393 | | | | 0.00 | 0 | 0 |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.74638 | | | | 0.00 | 0 | 0 |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.95097 | | | | 0.00 | 0 | 0 |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.95172 | | | | 0.00 | 0 | 0 |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.95226 | | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.93536 | | | | 0.00 | 0 | 0 |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.93803 | | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 99.94082 | | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1: On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.03717 | | | | 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 | 100.83027 | | | | 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 | 101.79348 | | | | 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 | 101.51740 | | | | 0.00 | 0 | 0 |
| Total THE9D4 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 THE9D4 | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 8.08000 | 8.08000 | 8.08000 | 97.97352 | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 52.79908 | 100.00000 | 52.69891 | | | 0.00 | 0 | 0 |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | 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 | 101.81819 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total TL22 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For TL22 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 101.84866 | | | 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 | | | 9.20500 | 103.69999 | 9.20500 | 103.67421 | | | 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 | | | 9.71500 | 103.85116 | 9.71500 | 103.82395 | | | 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 | 99.85764 | | | 0.00 | 0 | 0 |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL26 | | | | | | | | | 0.00 | 0 | 0 |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.62527 | | | 0.00 | 0 | 0 |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL27 | | | | | | | | | 0.00 | 0 | 0 |
| TL28 On 24/04/2025 Spot Bond | | | 10.20500 | 98.84679 | 10.20500 | 98.81977 | | | 0.00 | 0 | 0 |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL28 | | | | | | | | | 0.00 | 0 | 0 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.64553 | | | 0.00 | 0 | 0 |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL29 | | | | | | | | | 0.00 | 0 | 0 |
| TLC05 On 22/09/2019 Spot Bond | | | | | 0.00000 | 101.27583 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|-------------------|-----------------------|
| Total TLC05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC05 | | | | | | | | | | 0.00 | 0 | 0 |
| TLC06 On 22/03/2019 Spot Bond | | | | | 0.00000 | 100.62212 | | | | 0.00 | 0 | 0 |
| Total TLC06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC06 | | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 8.42000 | 107.51052 | 8.42000 | 107.48602 | | | | 4,060,124,000.00 | 482,200 | 32,846,888,100 |
| Total TN20 SPOT | | | | | | | | | | 4,060,124,000.00 | 482,200 | 32,846,888,100 |
| Total For TN20 | | | | | | | | | | 4,060,124,000.00 | 482,200 | 32,846,888,100 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 39.96640 | 100.00000 | 39.87697 | | | | 0.00 | 0 | 0 |
| Total TN20/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | | 0.00 | 0 | 0 |
| TN21U On 13/05/2021 Spot Bond | | | 100.00000 | 26.73547 | 100.00000 | 26.67564 | | | | 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 | | | 9.60000 | 107.59231 | 9.60000 | 107.56445 | | | | 113,280,000,000.00 | 11,800,000 | 18,643,400,000 |
| Total TN23 SPOT | | | | | | | | | | 113,280,000,000.00 | 11,800,000 | 18,643,400,000 |
| Total For TN23 | | | | | | | | | | 113,280,000,000.00 | 11,800,000 | 18,643,400,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 15.65604 | 100.00000 | 15.62101 | | | | 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 | | | 10.63500 | 94.79673 | 10.63500 | 94.76960 | | | | 5,128,197,000.00 | 482,200 | 23,181,388,100 |
| Total TN25 SPOT | | | | | | | | | | 5,128,197,000.00 | 482,200 | 23,181,388,100 |
| Total For TN25 | | | | | | | | | | 5,128,197,000.00 | 482,200 | 23,181,388,100 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 9.98736 | 100.00000 | 9.96501 | | | | 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 | | | 10.73500 | 92.14820 | 10.73500 | 92.12159 | | | | 0.00 | 0 | 705,600,000 |
| Total TN27 SPOT | | | | | | | | | | 0.00 | 0 | 705,600,000 |
| Total For TN27 | | | | | | | | | | 0.00 | 0 | 705,600,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.16169 | 100.00000 | 11.13672 | | | | 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 | | | 11.34000 | 98.48308 | 11.34000 | 98.45325 | | | | 0.00 | 0 | 11,884,300,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 11,884,300,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 11,884,300,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 122.54685 | 8.00000 | 122.52045 | | | 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 | | | 12.03000 | 94.13681 | 12.03000 | 94.10660 | | | 0.00 | 0 | 10,400,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 10,400,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 10,400,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 103.92999 | 10.75000 | 103.90009 | | | 0.00 | 0 | 0 |
| Total TN40/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN40/R214 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 104.07300 | 10.00000 | 104.04600 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 10/04/2019 Spot Bond | | | | | 0.00000 | 100.96973 | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2020 Spot Bond | | | 8.80000 | 103.26245 | 8.80000 | 103.23789 | | 1,302,400,000,000.00 | | 148,000,000 | 37,000,000 |
| Total TPDA08 SPOT | | | | | | | | 1,302,400,000,000.00 | | 148,000,000 | 37,000,000 |
| Total For TPDA08 | | | | | | | | 1,302,400,000,000.00 | | 148,000,000 | 37,000,000 |
| TRA2A On 14/12/2020 Spot Bond | | | 8.59000 | 103.56104 | 8.59000 | 103.53712 | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 8.39000 | 8.39000 | 8.39000 | 103.90873 | | | 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 | 101.77717 | | | 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 | 101.82274 | | | 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 | 102.01408 | | | 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 | 102.08693 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.55999 | | | | 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 | 102.55999 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.02087 | | | | 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 | 100.02401 | | | | 0.00 | 0 | 0 |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A On 14/11/2022 Spot Bond | | | 9.11500 | 102.15587 | 9.11500 | 102.13072 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A On 14/05/2019 Spot Bond | | | | | 0.00000 | 100.01103 | | | | 0.00 | 0 | 0 |
| Total TRA3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.02020 | | | | 0.00 | 0 | 0 |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.02292 | | | | 0.00 | 0 | 0 |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.04357 | | | | 0.00 | 0 | 0 |
| Total TRA3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.04073 | | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ11 On 15/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ11U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ12 On 15/05/2023 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 TRQ12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ12U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ13I On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ13U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ14I On 15/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ14U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01L On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03L On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01L 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 |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.67292 | | | | 0.00 | 0 | 0 |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.96495 | | | | 0.00 | 0 | 0 |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1D1 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.08750 | | | | 0.00 | 0 | 0 |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF0 On 26/01/2020 Spot Bond | | | | | 0.00000 | 100.63077 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 09/10/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TWC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC281 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 27/02/2019 Spot Bond | | | | | 0.00000 | 101.75088 | | | | 0.00 | 0 | 0 |
| Total TWC287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC287 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 07/03/2019 Spot Bond | | | | | 0.00000 | 101.54285 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total TWC288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC288 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 08/04/2019 Spot Bond | | | | | 0.00000 | 100.85707 | | | | 0.00 | 0 | 0 |
| Total TWC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC289 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 15/04/2019 Spot Bond | | | | | 0.00000 | 100.74959 | | | | 0.00 | 0 | 0 |
| Total TWC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC290 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 18/04/2019 Spot Bond | | | | | 0.00000 | 100.60542 | | | | 0.00 | 0 | 0 |
| Total TWC291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC291 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 24/04/2019 Spot Bond | | | | | 0.00000 | 100.54279 | | | | 0.00 | 0 | 0 |
| Total TWC292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC292 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 30/04/2019 Spot Bond | | | | | 0.00000 | 100.41753 | | | | 0.00 | 0 | 0 |
| Total TWC293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC293 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 15/05/2019 Spot Bond | | | | | 0.00000 | 100.13904 | | | | 0.00 | 0 | 0 |
| Total TWC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC294 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 8.96800 | 102.85839 | 8.96800 | 108.16922 | | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 10.83500 | 107.41084 | 10.83500 | 107.37954 | | | | 0.00 | 0 | 4,300,000 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 4,300,000 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 4,300,000 |
| VCJA1 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 |
| VCJA2 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 |
| VCJA3 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 |
| VCJA4 On 20/04/2026 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 VCJA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA5L On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA8L On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| VCJB4L On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB5L On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB8L On 20/04/2047 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 VCJB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA11 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 |
| VCPA21 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 |
| VCPA31 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 |
| VCPA41 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA51 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA61 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA71 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA81 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA8U | | | | | | | | | | 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 |
| VCPB4 On 20/04/2026 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 VCPB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB8 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB8U | | | | | | | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| VKC24 On 20/02/2019 Spot Bond | | | | | 0.00000 | 99.97887 | | | | 0.00 | 0 | 0 |
| Total VKC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC24 | | | | | | | | | | 0.00 | 0 | 0 |
| VKC28 On 05/03/2019 Spot Bond | | | | | 0.00000 | 101.58247 | | | | 0.00 | 0 | 0 |
| Total VKC28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC28 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 101.72024 | | | | 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 | 101.26060 | | | | 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 | 101.45920 | | | | 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 | 101.03779 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.71276 | | | | 0.00 | 0 | 0 |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 100.56162 | | | | 0.00 | 0 | 100,000,000 |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 99.93149 | | | | 0.00 | 0 | 260,000,000 |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 99.81730 | | | | 0.00 | 0 | 0 |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| VR840L On 28/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR840U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR840U | | | | | | | | | | 0.00 | 0 | 0 |
| VR841L On 11/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR841U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR841U | | | | | | | | | | 0.00 | 0 | 0 |
| VR842L On 18/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR842U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR842U | | | | | | | | | | 0.00 | 0 | 0 |
| VR843L On 25/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR843U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR843U | | | | | | | | | | 0.00 | 0 | 0 |
| VR844L On 25/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR844U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR844U | | | | | | | | | | 0.00 | 0 | 0 |
| VR845L On 26/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total VR845U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR845U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.34238 | | | | 0.00 | 0 | 15,000,000 |
| Total WHL01 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,000 |
| Total For WHL01 | | | | | | | | | | 0.00 | 0 | 15,000,000 |
| 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 02/10/2021 Spot Bond | | | | | 0.00000 | 101.12649 | | | | 0.00 | 0 | 0 |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02 | | | | | | | | | | 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 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 101.15133 | | | | 0.00 | 0 | 0 |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 18/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL04U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL05U | | | | | | | | | | 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 |
| WSP3 On 28/05/2019 Spot Bond | | | 7.35500 | 102.49658 | 7.35500 | 102.47634 | | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 7.33000 | 104.05578 | 7.33000 | 104.03510 | | | | 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 | | | 8.01500 | 104.07266 | 8.01500 | 104.05008 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------|------------------------|------------------------|
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 25.32798 | 100.00000 | 25.27132 | | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| Z083 On 30/09/2019 Spot Bond | | | 6.74000 | 96.06904 | 6.74000 | 96.05145 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 1.07e+017 | 196,494,131,270 | 520,504,401,183 |
| Total for SPOT : | | | | | | | | | | 1.07e+017 | 196,494,131,270 | 520,504,401,183 |
| Total Futures | | | | | | | | | | 1.07e+017 | 196,494,134,534 | 520,505,183,330 |
| Total Options | | | | | | | | | | 0.00 | 0 | 124,290 |
| Grand Total: | | | | | | | | | | 1.07e+017 | 196,494,134,534 | 520,505,307,620 |