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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2019

| 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 | | | 10.88846 | 76.73224 | 10.87437 | 76.81504 | | | 0.00 | 0 | 350 |
| ES33 On 01/08/2019 Bond Future | | | 10.99041 | 78.17827 | 10.97578 | 78.26286 | | | 0.00 | 0 | 0 |
| ES33 On 07/11/2019 Bond Future | | | 11.09728 | 76.02766 | 11.08207 | 76.11412 | | | 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 | | | 11.15055 | 78.46773 | 11.13134 | 78.59660 | | | 0.00 | 0 | 4,919 |
| ES42 On 01/08/2019 Bond Future | | | 11.25088 | 79.94689 | 11.23096 | 80.07848 | | | 0.00 | 0 | 0 |
| ES42 On 07/11/2019 Bond Future | | | 11.35614 | 77.36371 | 11.33544 | 77.49820 | | | 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 | | | 134.11322 | 134.11322 | 134.17299 | 134.17299 | | | 0.00 | 0 | 691 |
| I2025 On 01/08/2019 Bond Future | | | 135.21626 | 135.21626 | 135.27746 | 135.27746 | | | 0.00 | 0 | 0 |
| I2025 On 07/11/2019 Bond Future | | | 138.09672 | 138.09672 | 138.15950 | 138.15950 | | | 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 | | | 100.63031 | 100.63031 | 100.55699 | 100.55699 | | | 6,641,600.46 | 66 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| I2029 | On | 01/08/2019 | Bond Future | | | 102.55124 | 102.55124 | 102.47682 | 102.47682 | | | 0.00 | 0 | 0 |
| I2029 | On | 07/11/2019 | Bond Future | | | 103.62820 | 103.62820 | 103.55234 | 103.55234 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 6,641,600.46 | 66 | 3,020 |
| Total For I2029 | | | | | | | | | | | | 6,641,600.46 | 66 | 3,020 |
| I2033 | On | 02/05/2019 | Bond Future | | | 102.54893 | 102.54893 | 102.56636 | 102.56636 | | | 0.00 | 0 | 6,090 |
| I2033 | On | 01/08/2019 | Bond Future | | | 104.50641 | 104.50641 | 104.52452 | 104.52452 | | | 0.00 | 0 | 0 |
| I2033 | On | 07/11/2019 | Bond Future | | | 105.54874 | 105.54874 | 105.56741 | 105.56741 | | | 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 | | | 122.45085 | 122.45085 | 122.47155 | 122.47155 | | | 0.00 | 0 | 10,812 |
| I2038 | On | 01/08/2019 | Bond Future | | | 123.14914 | 123.14914 | 123.17039 | 123.17039 | | | 0.00 | 0 | 0 |
| I2038 | On | 07/11/2019 | Bond Future | | | 125.77254 | 125.77254 | 125.79456 | 125.79456 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 10,812 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 10,812 |
| I2046 | On | 02/05/2019 | Bond Future | | | 115.36415 | 115.36415 | 115.16668 | 115.16668 | | | 0.00 | 0 | 12,523 |
| I2046 | On | 01/08/2019 | Bond Future | | | 117.56638 | 117.56638 | 117.36545 | 117.36545 | | | 0.00 | 0 | 0 |
| I2046 | On | 07/11/2019 | Bond Future | | | 118.33051 | 118.33051 | 118.12523 | 118.12523 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 12,523 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 12,523 |
| I2050 | On | 02/05/2019 | Bond Future | | | 121.00379 | 121.00379 | 121.02412 | 121.02412 | | | 0.00 | 0 | 10,684 |
| I2050 | On | 01/08/2019 | Bond Future | | | 121.49598 | 121.49598 | 121.51689 | 121.51689 | | | 0.00 | 0 | 0 |
| I2050 | On | 07/11/2019 | Bond Future | | | 124.08407 | 124.08407 | 124.10590 | 124.10590 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 10,684 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 10,684 |
| R186 | On | 02/05/2019 | Bond Future | | | 8.69201 | 113.85814 | 8.68755 | 113.88420 | | 6.32 | 314,703,898.96 | 2,764 | 88,679 |
| R186 | On | 01/08/2019 | Bond Future | | | 8.74276 | 110.70419 | 8.73804 | 110.73098 | | 6.83 | 0.00 | 0 | 10 |
| R186 | On | 07/11/2019 | Bond Future | | | 8.78537 | 113.03526 | 8.78036 | 113.06282 | | 6.52 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 314,703,898.96 | 2,764 | 88,689 |
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Call | | | 2,356.90000 | 2.35690 | 2,329,060 | 6.52 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Put | | | 436.64000 | 0.43664 | 434,860 | 6.52 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Call | | | 2,401.04000 | 2.40104 | 2,373,140 | 6.53 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.05 | Put | | | 398.92000 | 0.39892 | 396,960 | 6.56 | 1,290,120.00 | 3,250 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.90 | Call | | | 1,858.37000 | 1.85837 | 1,831,590 | 6.43 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.90 | Put | | | 626.17000 | 0.62617 | 625,450 | 6.43 | 2,501,800.00 | 4,000 | 8,250 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Call | | | 3,435.61000 | 3.43561 | 3,407,170 | 6.78 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Put | | | 1,227.64000 | 1.22764 | 1,231,450 | 6.26 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Call | | | 1,007.97000 | 1.00797 | 985,720 | 6.26 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.80 | Put | | | 830.69000 | 0.83069 | 831,390 | 6.36 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.80 | Call | | | 1,485.14000 | 1.48514 | 1,459,780 | 6.36 | 0.00 | 0 | 7,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 02/05/2019 | Bond Future | 9.05 | Call | | | 2,490.31000 | 2.49031 | 2,462,290 | 6.56 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Call | | | 2,269.54000 | 2.26954 | 2,241,830 | 6.50 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Call | | | 6,024.87000 | 6.02487 | 5,997,590 | 7.39 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Put | | | 38.79000 | 0.03879 | 37,570 | 7.39 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Call | | | 7,449.73000 | 7.44973 | 7,423,180 | 7.39 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Put | | | 10.56000 | 0.01056 | 10,070 | 7.39 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Put | | | 212.31000 | 0.21231 | 209,930 | 6.78 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.20 | Call | | | 3,191.40000 | 3.19140 | 3,162,970 | 6.72 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Put | | | 1,320.80000 | 1.32080 | 1,325,370 | 6.24 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Call | | | 925.22000 | 0.92522 | 903,730 | 6.24 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Put | | | 1,739.67000 | 1.73967 | 1,747,590 | 6.16 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Call | | | 636.79000 | 0.63679 | 618,650 | 6.16 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Put | | | 463.56000 | 0.46356 | 461,910 | 6.50 | 0.00 | 0 | 7,500 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Call | | | 3,684.50000 | 3.68450 | 3,656,100 | 6.84 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Call | | | 7,713.48000 | 7.71348 | 7,687,020 | 7.39 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Put | | | 8.14000 | 0.00814 | 7,740 | 7.39 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Call | | | 7,132.89000 | 7.13289 | 7,106,210 | 7.39 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Put | | | 14.32000 | 0.01432 | 13,700 | 7.39 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 9.20 | Put | | | 249.62000 | 0.24962 | 247,250 | 6.72 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Put | | | 423.69000 | 0.42369 | 421,850 | 6.53 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Call | | | 2,313.07000 | 2.31307 | 2,285,290 | 6.51 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Put | | | 449.93000 | 0.44993 | 448,210 | 6.51 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Put | | | 1,082.65000 | 1.08265 | 1,085,300 | 6.29 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Call | | | 1,155.36000 | 1.15536 | 1,131,950 | 6.29 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Put | | | 180.64000 | 0.18064 | 178,300 | 6.84 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Put | | | 598.85000 | 0.59885 | 598,990 | 7.71 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Call | | | 4,941.01000 | 4.94101 | 4,914,440 | 7.68 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Put | | | 616.13000 | 0.61613 | 616,350 | 7.68 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Call | | | 2,970.66000 | 2.97066 | 2,947,040 | 7.09 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Call | | | 7,513.10000 | 7.51310 | 7,485,610 | 8.00 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Put | | | 226.67000 | 0.22667 | 225,970 | 8.00 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Call | | | 4,986.17000 | 4.98617 | 4,959,560 | 7.69 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Put | | | 607.43000 | 0.60743 | 607,610 | 7.69 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Call | | | 5,031.41000 | 5.03141 | 5,004,760 | 7.71 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Put | | | 3,364.22000 | 3.36422 | 3,377,690 | 6.46 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Call | | | 840.57000 | 0.84057 | 827,250 | 6.46 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Put | | | 1,218.10000 | 1.21810 | 1,221,270 | 7.09 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Call | | | 2,994.96000 | 2.99496 | 2,974,180 | 6.72 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Put | | | 2,012.24000 | 2.01224 | 2,019,020 | 6.72 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Call | | | 2,928.32000 | 2.92832 | 2,907,730 | 6.70 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Put | | | 2,054.44000 | 2.05444 | 2,061,410 | 6.70 | 0.00 | 0 | 0 |

| 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 | 07/11/2019 | Bond Future | 8.95 | Call | | | 2,961.74000 | 2.96174 | 2,941,050 | 6.71 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 2,033.43000 | 2.03343 | 2,040,300 | 6.71 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 3,791,920.00 | 7,250 | 76,120 |
| Total For R186 | | | | | | | | | | | | 318,495,818.96 | 10,014 | 164,809 |
| R197 | On | 02/05/2019 | Bond Future | | | 301.96040 | 301.96040 | 302.38987 | 302.38987 | | | 0.00 | 0 | 2,350 |
| R197 | On | 01/08/2019 | Bond Future | | | 300.16890 | 300.16890 | 300.60732 | 300.60732 | | | 0.00 | 0 | 0 |
| R197 | On | 07/11/2019 | Bond Future | | | 306.56366 | 306.56366 | 307.01190 | 307.01190 | | | 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 | | | 234.44369 | 234.44369 | 234.48355 | 234.48355 | | | 0.00 | 0 | 8,666 |
| R202 | On | 01/08/2019 | Bond Future | | | 234.90568 | 234.90568 | 234.94693 | 234.94693 | | | 0.00 | 0 | 0 |
| R202 | On | 07/11/2019 | Bond Future | | | 239.90998 | 239.90998 | 239.95216 | 239.95216 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 8,666 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 8,666 |
| R2023 | On | 02/05/2019 | Bond Future | | | 7.81139 | 101.21558 | 7.81172 | 101.21451 | | 2.99 | 0.00 | 0 | 66,540 |
| R2023 | On | 01/08/2019 | Bond Future | | | 7.82078 | 103.12303 | 7.82106 | 103.12217 | | 3.36 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | | | 7.81521 | 101.35857 | 7.81545 | 101.35788 | | 3.28 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 66,540 |
| R2023 | On | 02/05/2019 | Bond Future | 8.46 | Call | | | 2,130.71000 | 2.13071 | 2,129,710 | 3.79 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.46 | Put | | | 54.97000 | 0.05497 | 52,900 | 3.79 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Call | | | 2,071.28000 | 2.07128 | 2,070,180 | 3.76 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Put | | | 58.78000 | 0.05878 | 56,610 | 3.76 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Call | | | 2,100.96000 | 2.10096 | 2,099,910 | 3.78 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Put | | | 56.84000 | 0.05684 | 54,720 | 3.78 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Call | | | 3,503.58000 | 3.50358 | 3,502,550 | 4.30 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Put | | | 151.85000 | 0.15185 | 149,960 | 4.30 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Call | | | 3,529.55000 | 3.52955 | 3,528,540 | 4.30 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Put | | | 148.49000 | 0.14849 | 146,620 | 4.30 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Call | | | 3,477.67000 | 3.47767 | 3,476,610 | 4.30 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Put | | | 155.27000 | 0.15527 | 153,350 | 4.30 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Call | | | 1,409.86000 | 1.40986 | 1,407,960 | 3.46 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Put | | | 912.57000 | 0.91257 | 909,980 | 3.46 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Call | | | 1,428.51000 | 1.42851 | 1,426,610 | 3.47 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Put | | | 902.82000 | 0.90282 | 900,230 | 3.47 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Call | | | 1,391.64000 | 1.39164 | 1,389,730 | 3.46 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Put | | | 922.75000 | 0.92275 | 920,150 | 3.46 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 66,540 |
| R2030 | On | 02/05/2019 | Bond Future | | | 9.21526 | 93.92516 | 9.21090 | 93.95287 | | 8.92 | 0.00 | 0 | 45,502 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2030 | On | 01/08/2019 | Bond Future | | | 9.27572 | 91.69026 | 9.27115 | 91.71877 | | 9.52 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | | | 9.32623 | 93.62118 | 9.32145 | 93.65046 | | 9.26 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 45,502 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Call | | | 6,091.77000 | 6.09177 | 6,061,930 | 10.37 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Put | | | 80.48000 | 0.08048 | 78,350 | 10.37 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Call | | | 2,046.51000 | 2.04651 | 2,017,340 | 9.09 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Put | | | 792.10000 | 0.79210 | 790,640 | 9.09 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Call | | | 1,964.34000 | 1.96434 | 1,935,420 | 9.07 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Put | | | 834.90000 | 0.83490 | 833,690 | 9.07 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Put | | | 2,513.19000 | 2.51319 | 2,524,260 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Call | | | 507.61000 | 0.50761 | 490,970 | 8.53 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Call | | | 2,005.23000 | 2.00523 | 1,976,190 | 9.08 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Put | | | 813.28000 | 0.81328 | 811,950 | 9.08 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Put | | | 6,291.37000 | 6.29137 | 6,312,960 | 8.45 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Call | | | 295.90000 | 0.29590 | 288,980 | 8.45 | 0.00 | 0 | 2,025 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Call | | | 4,789.90000 | 4.78990 | 4,761,910 | 10.41 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Put | | | 916.71000 | 0.91671 | 917,230 | 10.41 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Call | | | 4,836.02000 | 4.83602 | 4,807,980 | 10.43 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Put | | | 903.96000 | 0.90396 | 904,430 | 10.43 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Call | | | 4,743.88000 | 4.74388 | 4,715,940 | 10.40 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Put | | | 929.62000 | 0.92962 | 930,190 | 10.40 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Put | | | 2,597.09000 | 2.59709 | 2,605,200 | 9.42 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Call | | | 1,836.99000 | 1.83699 | 1,816,590 | 9.42 | 0.00 | 0 | 2,025 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Put | | | 2,435.22000 | 2.43522 | 2,442,030 | 9.50 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Call | | | 3,435.49000 | 3.43549 | 3,412,920 | 9.51 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Put | | | 2,410.71000 | 2.41071 | 2,417,420 | 9.51 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Call | | | 3,364.23000 | 3.36423 | 3,341,850 | 9.49 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Put | | | 2,460.25000 | 2.46025 | 2,467,150 | 9.49 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Call | | | 3,399.62000 | 3.39962 | 3,377,150 | 9.50 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 13,050 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 58,552 |
| R2032 | On | 02/05/2019 | Bond Future | | | 9.44461 | 92.01672 | 9.44027 | 92.04673 | | 10.22 | 0.00 | 0 | 43,357 |
| R2032 | On | 01/08/2019 | Bond Future | | | 9.50341 | 93.75099 | 9.49889 | 93.78177 | | 10.32 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | | | 9.55981 | 91.56177 | 9.55509 | 91.59339 | | 10.57 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 43,357 |
| R2032 | On | 02/05/2019 | Bond Future | 9.62 | Call | | | 2,179.43000 | 2.17943 | 2,147,730 | 10.38 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.62 | Put | | | 948.37000 | 0.94837 | 946,680 | 10.38 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.63 | Call | | | 2,223.73000 | 2.22373 | 2,191,890 | 10.40 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.63 | Put | | | 924.86000 | 0.92486 | 923,030 | 10.40 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.61 | Call | | | 2,135.67000 | 2.13567 | 2,104,120 | 10.37 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2032 | On | 02/05/2019 | Bond Future | 9.61 | Put | | | 972.50000 | 0.97250 | 970,960 | 10.37 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Call | | | 5,035.18000 | 5.03518 | 5,005,080 | 11.11 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Put | | | 1,066.85000 | 1.06685 | 1,067,530 | 11.11 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Call | | | 5,084.29000 | 5.08429 | 5,054,130 | 11.12 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Put | | | 1,052.01000 | 1.05201 | 1,052,630 | 11.12 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Call | | | 4,986.00000 | 4.98600 | 4,955,960 | 11.09 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Put | | | 1,081.69000 | 1.08169 | 1,082,430 | 11.09 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Call | | | 3,744.22000 | 3.74422 | 3,719,790 | 10.76 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Put | | | 2,714.30000 | 2.71430 | 2,721,490 | 10.76 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Call | | | 3,782.45000 | 3.78245 | 3,757,920 | 10.77 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Put | | | 2,686.60000 | 2.68660 | 2,693,690 | 10.77 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 3,706.47000 | 3.70647 | 3,682,130 | 10.75 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 2,742.54000 | 2.74254 | 2,749,820 | 10.75 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 43,357 |
| R2035 | On | 02/05/2019 | Bond Future | | | 9.60811 | 95.71529 | 9.59353 | 95.82762 | | 10.97 | 0.00 | 0 | 80,181 |
| R2035 | On | 01/08/2019 | Bond Future | | | 9.66629 | 97.51907 | 9.65120 | 97.63377 | | 11.10 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | | | 9.72543 | 95.06547 | 9.70978 | 95.18278 | | 11.42 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 80,181 |
| R2035 | On | 02/05/2019 | Bond Future | 9.73 | Put | | | 1,212.26000 | 1.21226 | 1,242,350 | 11.30 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.74 | Call | | | 2,303.09000 | 2.30309 | 2,220,130 | 11.32 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.74 | Put | | | 1,183.53000 | 1.18353 | 1,212,900 | 11.32 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.75 | Call | | | 2,350.49000 | 2.35049 | 2,266,810 | 11.33 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.75 | Put | | | 1,155.21000 | 1.15521 | 1,183,860 | 11.33 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.73 | Call | | | 2,256.01000 | 2.25601 | 2,173,770 | 11.30 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.23 | Call | | | 5,458.24000 | 5.45824 | 5,365,810 | 11.74 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.23 | Put | | | 1,202.92000 | 1.20292 | 1,225,190 | 11.74 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.24 | Call | | | 5,511.95000 | 5.51195 | 5,419,210 | 11.75 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.24 | Put | | | 1,185.65000 | 1.18565 | 1,207,610 | 11.75 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.22 | Call | | | 5,404.47000 | 5.40447 | 5,312,360 | 11.72 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.22 | Put | | | 1,220.22000 | 1.22022 | 1,242,810 | 11.72 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Put | | | 3,002.46000 | 3.00246 | 3,045,790 | 11.54 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Call | | | 4,235.81000 | 4.23581 | 4,161,460 | 11.55 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Put | | | 2,971.36000 | 2.97136 | 3,014,320 | 11.55 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Call | | | 4,278.49000 | 4.27849 | 4,203,760 | 11.56 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Put | | | 2,940.54000 | 2.94054 | 2,983,120 | 11.56 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Call | | | 4,193.33000 | 4.19333 | 4,119,350 | 11.54 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 80,181 |
| R2037 | On | 02/05/2019 | Bond Future | | | 9.69569 | 92.19729 | 9.68115 | 92.31004 | | 11.56 | 0.00 | 0 | 54,434 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037 | On | 01/08/2019 | Bond Future | | | 9.75815 | 89.67951 | 9.74311 | 89.79462 | | 12.26 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | | | 9.81299 | 91.56821 | 9.79743 | 91.68589 | | 12.06 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 54,434 |
| R2037 | On | 02/05/2019 | Bond Future | 9.79 | Put | | | 1,282.25000 | 1.28225 | 1,314,530 | 11.62 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.80 | Call | | | 2,167.13000 | 2.16713 | 2,085,900 | 11.63 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.80 | Put | | | 1,251.79000 | 1.25179 | 1,283,310 | 11.63 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.81 | Call | | | 2,213.61000 | 2.21361 | 2,131,630 | 11.65 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.81 | Put | | | 1,221.90000 | 1.22190 | 1,252,670 | 11.65 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.79 | Call | | | 2,121.12000 | 2.12112 | 2,040,650 | 11.62 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Call | | | 5,416.10000 | 5.41610 | 5,324,110 | 13.09 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Put | | | 1,299.72000 | 1.29972 | 1,322,840 | 13.09 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Call | | | 5,469.65000 | 5.46965 | 5,377,340 | 13.11 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Put | | | 1,282.01000 | 1.28201 | 1,304,810 | 13.11 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Call | | | 5,362.50000 | 5.36250 | 5,270,830 | 13.07 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Put | | | 1,317.46000 | 1.31746 | 1,340,900 | 13.07 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Call | | | 4,294.92000 | 4.29492 | 4,220,420 | 12.28 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Put | | | 3,076.92000 | 3.07692 | 3,120,100 | 12.28 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Call | | | 4,337.47000 | 4.33747 | 4,262,600 | 12.29 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Put | | | 3,045.37000 | 3.04537 | 3,088,180 | 12.29 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Call | | | 4,252.25000 | 4.25225 | 4,178,130 | 12.27 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Put | | | 3,108.44000 | 3.10844 | 3,152,000 | 12.27 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 54,434 |
| R2040 | On | 02/05/2019 | Bond Future | | | 9.78569 | 95.43847 | 9.76606 | 95.60209 | | 11.97 | 0.00 | 0 | 25,025 |
| R2040 | On | 01/08/2019 | Bond Future | | | 9.84835 | 92.73147 | 9.82807 | 92.89840 | | 12.72 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | | | 9.90371 | 94.68447 | 9.88274 | 94.85515 | | 12.53 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 25,025 |
| R2040 | On | 02/05/2019 | Bond Future | 9.60 | Call | | | 1,153.36000 | 1.15336 | 1,076,750 | 11.74 | 0.00 | 0 | 1,150 |
| R2040 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 1,312.30000 | 1.31230 | 1,362,080 | 12.20 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.88 | Call | | | 2,320.07000 | 2.32007 | 2,208,430 | 12.17 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.88 | Put | | | 1,376.69000 | 1.37669 | 1,428,670 | 12.17 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 10.20 | Put | | | 620.52000 | 0.62052 | 644,360 | 12.80 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 10.20 | Call | | | 4,133.18000 | 4.13318 | 3,993,400 | 12.80 | 0.00 | 0 | 1,150 |
| R2040 | On | 02/05/2019 | Bond Future | 9.60 | Put | | | 2,556.07000 | 2.55607 | 2,643,080 | 11.74 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.89 | Call | | | 2,369.71000 | 2.36971 | 2,256,970 | 12.19 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.89 | Put | | | 1,344.26000 | 1.34426 | 1,395,140 | 12.19 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 2,419.70000 | 2.41970 | 2,305,860 | 12.20 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Call | | | 5,757.05000 | 5.75705 | 5,627,810 | 13.72 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Put | | | 1,456.17000 | 1.45617 | 1,493,860 | 13.72 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 5,813.92000 | 5.81392 | 5,684,210 | 13.74 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 1,436.71000 | 1.43671 | 1,473,930 | 13.74 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Call | | | 5,700.32000 | 5.70032 | 5,571,570 | 13.70 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Put | | | 1,475.89000 | 1.47589 | 1,514,070 | 13.70 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 3,303.12000 | 3.30312 | 3,369,420 | 12.56 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Call | | | 4,536.87000 | 4.53687 | 4,431,940 | 12.57 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Put | | | 3,268.97000 | 3.26897 | 3,334,720 | 12.57 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 4,582.39000 | 4.58239 | 4,476,920 | 12.58 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 3,234.81000 | 3.23481 | 3,300,020 | 12.58 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 4,491.22000 | 4.49122 | 4,386,840 | 12.56 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 2,300 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 27,325 |
| R2044 | On | 02/05/2019 | Bond Future | | | 9.77854 | 92.76780 | 9.75888 | 92.93566 | | 12.57 | 9,276,780.00 | 100 | 37,184 |
| R2044 | On | 01/08/2019 | Bond Future | | | 9.83774 | 90.13570 | 9.81745 | 90.30694 | | 13.39 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | | | 9.88987 | 92.03398 | 9.86892 | 92.20902 | | 13.21 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 9,276,780.00 | 100 | 37,184 |
| R2044 | On | 02/05/2019 | Bond Future | 9.91 | Call | | | 2,558.80000 | 2.55880 | 2,440,100 | 12.83 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.91 | Put | | | 1,281.83000 | 1.28183 | 1,330,990 | 12.83 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.92 | Call | | | 2,611.26000 | 2.61126 | 2,491,470 | 12.85 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.92 | Put | | | 1,250.86000 | 1.25086 | 1,298,930 | 12.85 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 2,506.68000 | 2.50668 | 2,389,080 | 12.82 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 1,313.28000 | 1.31328 | 1,363,540 | 12.82 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.36 | Put | | | 5,420.18000 | 5.42018 | 5,530,110 | 12.84 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Call | | | 6,053.66000 | 6.05366 | 5,919,490 | 14.48 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Put | | | 1,423.37000 | 1.42337 | 1,460,440 | 14.48 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Call | | | 6,111.90000 | 6.11190 | 5,977,260 | 14.50 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Put | | | 1,404.33000 | 1.40433 | 1,440,930 | 14.50 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 5,995.55000 | 5.99555 | 5,861,860 | 14.46 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.36 | Call | | | 1,410.65000 | 1.41065 | 1,349,340 | 12.84 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Put | | | 2,911.57000 | 2.91157 | 2,981,350 | 13.54 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Call | | | 3,270.04000 | 3.27004 | 3,168,580 | 13.54 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Call | | | 6,880.96000 | 6.88096 | 6,740,600 | 14.78 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 1,442.67000 | 1.44267 | 1,480,220 | 14.46 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Put | | | 1,179.35000 | 1.17935 | 1,210,230 | 14.78 | 0.00 | 0 | 100 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Call | | | 4,802.76000 | 4.80276 | 4,693,090 | 13.28 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Put | | | 3,227.12000 | 3.22712 | 3,292,490 | 13.28 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Call | | | 4,850.09000 | 4.85009 | 4,739,860 | 13.29 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Put | | | 3,193.26000 | 3.19326 | 3,258,070 | 13.29 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 4,755.63000 | 4.75563 | 4,646,500 | 13.27 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 3,261.30000 | 3.26130 | 3,327,210 | 13.27 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 300 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------|------------------|----------------|
| Total For R2044 | | | | | | | | | | 9,276,780.00 | 100 | 37,484 |
| R2048 On 02/05/2019 Bond Future | | | 9.74412 | 92.04816 | 9.72439 | 92.22216 | | 13.02 | | 0.00 | 0 | 104,657 |
| R2048 On 01/08/2019 Bond Future | | | 9.79628 | 93.78286 | 9.77595 | 93.96034 | | 13.24 | | 0.00 | 0 | 100 |
| R2048 On 07/11/2019 Bond Future | | | 9.84914 | 91.31412 | 9.82816 | 91.49543 | | 13.70 | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 104,757 |
| R2048 On 02/05/2019 Bond Future | 9.90 | Call | | | 2,757.97000 | 2.75797 | 2,632,210 | 13.27 | | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.90 | Put | | | 1,229.45000 | 1.22945 | 1,277,690 | 13.27 | | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.91 | Call | | | 2,813.36000 | 2.81336 | 2,686,500 | 13.29 | | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.91 | Put | | | 1,199.16000 | 1.19916 | 1,246,300 | 13.29 | | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.89 | Call | | | 2,703.20000 | 2.70320 | 2,578,550 | 13.26 | | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.89 | Put | | | 1,260.51000 | 1.26051 | 1,309,860 | 13.26 | | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.34 | Call | | | 6,167.89000 | 6.16789 | 6,029,180 | 14.21 | | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.34 | Put | | | 1,461.02000 | 1.46102 | 1,499,790 | 14.21 | | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.35 | Call | | | 6,227.82000 | 6.22782 | 6,088,620 | 14.23 | | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.35 | Put | | | 1,441.42000 | 1.44142 | 1,479,700 | 14.23 | | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.36 | Call | | | 6,287.89000 | 6.28789 | 6,148,200 | 14.25 | | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.36 | Put | | | 1,422.08000 | 1.42208 | 1,459,870 | 14.25 | | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.02 | Call | | | 5,022.05000 | 5.02205 | 4,908,230 | 14.02 | | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.02 | Put | | | 3,387.58000 | 3.38758 | 3,455,070 | 14.02 | | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.03 | Call | | | 5,072.05000 | 5.07205 | 4,957,680 | 14.04 | | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.03 | Put | | | 3,353.81000 | 3.35381 | 3,420,750 | 14.04 | | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.01 | Call | | | 4,972.22000 | 4.97222 | 4,858,970 | 14.01 | | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.01 | Put | | | 3,421.67000 | 3.42167 | 3,489,730 | 14.01 | | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 104,757 |
| R207 On 02/05/2019 Bond Future | | | 6.36119 | 102.82107 | 6.37049 | 102.81483 | | 0.21 | | 0.00 | 0 | 6,025 |
| R207 On 01/08/2019 Bond Future | | | 5.58749 | 101.11737 | 5.60142 | 101.11127 | | 0.22 | | 0.00 | 0 | 0 |
| R207 On 07/11/2019 Bond Future | | | 2.09072 | 103.24650 | 2.12415 | 103.24048 | | 0.04 | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 6,025 |
| R207 On 02/05/2019 Bond Future | 7.62 | Call | | | 832.16000 | 0.83216 | 838,400 | 0.40 | | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.62 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.40 | | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.63 | Call | | | 838.77000 | 0.83877 | 845,010 | 0.40 | | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.63 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.40 | | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.61 | Call | | | 825.54000 | 0.82554 | 831,780 | 0.40 | | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.61 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.40 | | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.34 | Call | | | 755.64000 | 0.75564 | 761,740 | 0.36 | | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.34 | Put | | | 0.03000 | 0.00003 | 0,030 | 0.36 | | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.35 | Call | | | 759.95000 | 0.75995 | 766,050 | 0.36 | | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.35 | Put | | | 0.03000 | 0.00003 | 0,030 | 0.36 | | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.33 | Call | | | 751.32000 | 0.75132 | 757,420 | 0.36 | | 0.00 | 0 | 0 |

| 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 | 01/08/2019 | Bond Future | 7.33 | Put | | | 0.03000 | 0.00003 | 0,030 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Call | | | 29.09000 | 0.02909 | 31,840 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Put | | | 38.85000 | 0.03885 | 35,580 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Call | | | 29.91000 | 0.02991 | 32,720 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Put | | | 37.87000 | 0.03787 | 34,660 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Call | | | 28.28000 | 0.02828 | 30,980 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Put | | | 39.85000 | 0.03985 | 36,530 | 0.10 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 6,025 |
| R208 | On | 02/05/2019 | Bond Future | | | 7.02800 | 100.18676 | 7.04932 | 100.14957 | | 1.00 | 0.00 | 0 | 14,463 |
| R208 | On | 01/08/2019 | Bond Future | | | 6.92830 | 102.07495 | 6.95285 | 102.03731 | | 1.22 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | | | 6.72329 | 100.81775 | 6.75267 | 100.77953 | | 1.05 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 14,463 |
| R208 | On | 02/05/2019 | Bond Future | 8.04 | Call | | | 1,711.02000 | 1.71102 | 1,747,700 | 1.90 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.04 | Put | | | 2.61000 | 0.00261 | 2,100 | 1.90 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.02 | Call | | | 1,677.29000 | 1.67729 | 1,713,900 | 1.90 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.02 | Put | | | 2.99000 | 0.00299 | 2,410 | 1.90 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.03 | Call | | | 1,694.16000 | 1.69416 | 1,730,800 | 1.90 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.03 | Put | | | 2.80000 | 0.00280 | 2,250 | 1.90 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Put | | | 25.97000 | 0.02597 | 23,610 | 1.76 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Call | | | 1,852.61000 | 1.85261 | 1,887,950 | 1.76 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Put | | | 25.16000 | 0.02516 | 22,860 | 1.76 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Call | | | 1,866.77000 | 1.86677 | 1,902,180 | 1.76 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Put | | | 24.37000 | 0.02437 | 22,140 | 1.76 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Call | | | 1,838.47000 | 1.83847 | 1,873,750 | 1.76 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Call | | | 414.84000 | 0.41484 | 435,570 | 1.08 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Put | | | 301.35000 | 0.30135 | 283,860 | 1.08 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Call | | | 398.44000 | 0.39844 | 418,740 | 1.07 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Put | | | 310.92000 | 0.31092 | 293,000 | 1.07 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Call | | | 406.77000 | 0.40677 | 427,280 | 1.08 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Put | | | 306.26000 | 0.30626 | 288,550 | 1.08 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 14,463 |
| R209 | On | 02/05/2019 | Bond Future | | | 9.55998 | 73.14186 | 9.54539 | 73.23796 | | 12.35 | 0.00 | 0 | 102,067 |
| R209 | On | 01/08/2019 | Bond Future | | | 9.61194 | 74.52040 | 9.59689 | 74.61852 | | 12.63 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | | | 9.66178 | 72.93545 | 9.64622 | 73.03585 | | 12.95 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 102,067 |
| R209 | On | 02/05/2019 | Bond Future | 10.50 | Call | | | 6,036.38000 | 6.03638 | 5,941,840 | 14.50 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 10.50 | Put | | | 121.50000 | 0.12150 | 123,060 | 14.50 | 0.00 | 0 | 11,560 |
| R209 | On | 02/05/2019 | Bond Future | 10.71 | Call | | | 7,176.33000 | 7.17633 | 7,080,680 | 14.50 | 0.00 | 0 | 0 |

| 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 | 10.71 | Put | | | 56.30000 | 0.05630 | 56,750 | 14.50 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Put | | | 531.64000 | 0.53164 | 543,970 | 13.19 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Call | | | 3,129.42000 | 3.12942 | 3,045,650 | 13.19 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Call | | | 1,919.20000 | 1.91920 | 1,848,880 | 12.63 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Put | | | 1,039.50000 | 1.03950 | 1,065,280 | 12.63 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Put | | | 2,149.13000 | 2.14913 | 2,199,160 | 12.13 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Call | | | 843.96000 | 0.84396 | 797,890 | 12.13 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Call | | | 1,959.17000 | 1.95917 | 1,888,240 | 12.65 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Put | | | 1,014.74000 | 1.01474 | 1,039,910 | 12.65 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Call | | | 1,999.42000 | 1.99942 | 1,927,870 | 12.66 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Put | | | 990.35000 | 0.99035 | 1,014,900 | 12.66 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Call | | | 6,102.73000 | 6.10273 | 6,017,540 | 14.40 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Put | | | 775.03000 | 0.77503 | 787,960 | 14.40 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Call | | | 4,645.60000 | 4.64560 | 4,567,430 | 13.73 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Put | | | 1,163.12000 | 1.16312 | 1,183,070 | 13.73 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Put | | | 3,485.76000 | 3.48576 | 3,538,880 | 12.37 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Put | | | 1,132.75000 | 1.13275 | 1,152,160 | 13.77 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Call | | | 1,509.95000 | 1.50995 | 1,464,950 | 12.37 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Put | | | 1,844.83000 | 1.84483 | 1,876,170 | 13.05 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Call | | | 3,152.91000 | 3.15291 | 3,086,130 | 13.05 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Call | | | 4,691.08000 | 4.69108 | 4,612,640 | 13.75 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Put | | | 1,147.92000 | 1.14792 | 1,167,600 | 13.75 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Call | | | 4,736.52000 | 4.73652 | 4,657,810 | 13.77 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 3,599.92000 | 3.59992 | 3,536,540 | 13.01 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 2,616.50000 | 2.61650 | 2,653,520 | 13.01 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Call | | | 3,636.34000 | 3.63634 | 3,572,630 | 13.02 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Put | | | 2,589.65000 | 2.58965 | 2,626,340 | 13.02 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Call | | | 3,672.91000 | 3.67291 | 3,608,890 | 13.03 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Put | | | 2,563.03000 | 2.56303 | 2,599,410 | 13.03 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 36,520 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 138,587 |
| R210 | On | 02/05/2019 | Bond Future | | | 185.67403 | 185.67403 | 185.85425 | 185.85425 | | | 0.00 | 0 | 1,948 |
| R210 | On | 01/08/2019 | Bond Future | | | 189.21848 | 189.21848 | 189.40261 | 189.40261 | | | 0.00 | 0 | 0 |
| R210 | On | 07/11/2019 | Bond Future | | | 190.61105 | 190.61105 | 190.79920 | 190.79920 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,948 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,948 |
| R212 | On | 02/05/2019 | Bond Future | | | 157.48474 | 157.48474 | 157.51254 | 157.51254 | | | 0.00 | 0 | 4,973 |
| R212 | On | 01/08/2019 | Bond Future | | | 158.27093 | 158.27093 | 158.29963 | 158.29963 | | | 0.00 | 0 | 0 |
| R212 | On | 07/11/2019 | Bond Future | | | 161.64264 | 161.64264 | 161.67227 | 161.67227 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 4,973 |

| Contract Details | 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 | | | | | | | | | 0.00 | 0 | 4,973 |
| R213 On 02/05/2019 Bond Future | | | 9.32609 | 84.82892 | 9.32166 | 84.85669 | | 9.84 | 0.00 | 0 | 27,698 |
| R213 On 01/08/2019 Bond Future | | | 9.38025 | 86.42750 | 9.37562 | 86.45609 | | 10.12 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | | | 9.43481 | 84.69248 | 9.42999 | 84.72176 | | 10.28 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | 0.00 | 0 | 27,698 |
| R213 On 02/05/2019 Bond Future | 9.49 | Call | | | 1,922.73000 | 1.92273 | 1,893,850 | 10.13 | 0.00 | 0 | 0 |
| R213 On 02/05/2019 Bond Future | 9.49 | Put | | | 876.04000 | 0.87604 | 874,930 | 10.13 | 0.00 | 0 | 0 |
| R213 On 02/05/2019 Bond Future | 9.50 | Call | | | 1,962.35000 | 1.96235 | 1,933,340 | 10.14 | 0.00 | 0 | 0 |
| R213 On 02/05/2019 Bond Future | 9.50 | Put | | | 854.04000 | 0.85404 | 852,800 | 10.14 | 0.00 | 0 | 0 |
| R213 On 02/05/2019 Bond Future | 9.48 | Call | | | 1,883.48000 | 1.88348 | 1,854,740 | 10.12 | 0.00 | 0 | 0 |
| R213 On 02/05/2019 Bond Future | 9.48 | Put | | | 898.48000 | 0.89848 | 897,510 | 10.12 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 9.99 | Call | | | 4,601.70000 | 4.60170 | 4,573,880 | 10.78 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 9.99 | Put | | | 920.68000 | 0.92068 | 921,450 | 10.78 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 10.00 | Call | | | 4,646.94000 | 4.64694 | 4,619,060 | 10.80 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 10.00 | Put | | | 907.83000 | 0.90783 | 908,540 | 10.80 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 9.98 | Call | | | 4,556.75000 | 4.55675 | 4,528,980 | 10.77 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 9.98 | Put | | | 933.88000 | 0.93388 | 934,700 | 10.77 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.59 | Call | | | 3,367.51000 | 3.36751 | 3,345,050 | 10.39 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.59 | Put | | | 2,402.78000 | 2.40278 | 2,409,600 | 10.39 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.60 | Call | | | 3,402.96000 | 3.40296 | 3,380,410 | 10.40 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.60 | Put | | | 2,378.44000 | 2.37844 | 2,385,170 | 10.40 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.58 | Call | | | 3,332.21000 | 3.33221 | 3,309,840 | 10.38 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.58 | Put | | | 2,427.34000 | 2.42734 | 2,434,250 | 10.38 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | 0.00 | 0 | 27,698 |
| R214 On 02/05/2019 Bond Future | | | 9.74939 | 72.03179 | 9.72968 | 72.16705 | | 13.37 | 0.00 | 0 | 21,863 |
| R214 On 01/08/2019 Bond Future | | | 9.80196 | 73.38928 | 9.78166 | 73.52726 | | 13.55 | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | | | 9.85533 | 71.63367 | 9.83439 | 71.77466 | | 13.97 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 0.00 | 0 | 21,863 |
| R214 On 02/05/2019 Bond Future | 9.86 | Call | | | 2,004.39000 | 2.00439 | 1,910,490 | 13.56 | 0.00 | 0 | 0 |
| R214 On 02/05/2019 Bond Future | 9.86 | Put | | | 1,117.63000 | 1.11763 | 1,158,990 | 13.56 | 0.00 | 0 | 0 |
| R214 On 02/05/2019 Bond Future | 9.87 | Call | | | 2,045.73000 | 2.04573 | 1,950,950 | 13.58 | 0.00 | 0 | 0 |
| R214 On 02/05/2019 Bond Future | 9.87 | Put | | | 1,091.66000 | 1.09166 | 1,132,140 | 13.58 | 0.00 | 0 | 0 |
| R214 On 02/05/2019 Bond Future | 9.85 | Call | | | 1,963.43000 | 1.96343 | 1,870,430 | 13.55 | 0.00 | 0 | 0 |
| R214 On 02/05/2019 Bond Future | 9.85 | Put | | | 1,144.09000 | 1.14409 | 1,186,350 | 13.55 | 0.00 | 0 | 0 |
| R214 On 01/08/2019 Bond Future | 10.33 | Call | | | 4,806.54000 | 4.80654 | 4,699,620 | 14.53 | 0.00 | 0 | 0 |
| R214 On 01/08/2019 Bond Future | 10.33 | Put | | | 1,224.98000 | 1.22498 | 1,256,040 | 14.53 | 0.00 | 0 | 0 |
| R214 On 01/08/2019 Bond Future | 10.34 | Call | | | 4,853.10000 | 4.85310 | 4,745,790 | 14.55 | 0.00 | 0 | 0 |
| R214 On 01/08/2019 Bond Future | 10.34 | Put | | | 1,208.94000 | 1.20894 | 1,239,610 | 14.55 | 0.00 | 0 | 0 |
| R214 On 01/08/2019 Bond Future | 10.32 | Call | | | 4,759.94000 | 4.75994 | 4,653,410 | 14.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Put | | | 1,241.07000 | 1.24107 | 1,272,520 | 14.51 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 3,939.37000 | 3.93937 | 3,851,510 | 14.29 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 2,770.72000 | 2.77072 | 2,823,850 | 14.29 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 3,978.10000 | 3.97810 | 3,889,810 | 14.30 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 2,743.83000 | 2.74383 | 2,796,530 | 14.30 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Call | | | 3,900.79000 | 3.90079 | 3,813,370 | 14.27 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Put | | | 2,797.85000 | 2.79785 | 2,851,420 | 14.27 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 0.00 | 0 | 21,863 |
| Total for Bond | | | | | | | | | | | | 334,414,199.42 | 10,180 | 913,101 |
| 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 |
| 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 |

| 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 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 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | | | 653.68000 | 653.68000 | 654.31200 | 654.31200 | | | | 0.00 | 0 | 447 |
| GOVI On 01/08/2019 GOVI | | | 665.99900 | 665.99900 | 666.64500 | 666.64500 | | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | | | 680.01600 | 680.01600 | 680.67700 | 680.67700 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 447 |
| GOVI On 02/05/2019 GOVI | 647.86 | Call | | | 64,520.00000 | 6.45200 | 58,200,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.86 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.87 | Call | | | 64,420.00000 | 6.44200 | 58,100,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.87 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Call | | | 64,320.00000 | 6.43200 | 58,000,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Put | | | 0.00000 | 0.00000 | 0,000 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GOVI | On | 01/08/2019 | GOVI | 638.68 | Call | | | 279,650.00000 | 27.96500 | 273,190,000 | | 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 | | | 279,550.00000 | 27.95500 | 273,090,000 | | 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 | | | 279,750.00000 | 27.97500 | 273,290,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/08/2019 | GOVI | 638.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.91 | Call | | | 77,670.00000 | 7.76700 | 71,060,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.91 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.92 | Call | | | 77,570.00000 | 7.75700 | 70,960,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.92 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.90 | Call | | | 77,770.00000 | 7.77700 | 71,160,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 447 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 447 |
| AL37 | On | 02/05/2019 | Index Future | | | 629.76200 | 629.76200 | 629.75700 | 629.75700 | | | 0.00 | 0 | 0 |
| AL37 | On | 01/08/2019 | Index Future | | | 641.63000 | 641.63000 | 641.62700 | 641.62700 | | | 0.00 | 0 | 0 |
| AL37 | On | 07/11/2019 | Index Future | | | 655.13500 | 655.13500 | 655.13200 | 655.13200 | | | 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 | | | 728.52100 | 728.52100 | 728.71300 | 728.71300 | | | 0.00 | 0 | 0 |
| AL7T | On | 01/08/2019 | Index Future | | | 742.25100 | 742.25100 | 742.44700 | 742.44700 | | | 0.00 | 0 | 0 |
| AL7T | On | 07/11/2019 | Index Future | | | 757.87300 | 757.87300 | 758.07500 | 758.07500 | | | 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 | | | 660.09200 | 660.09200 | 660.67900 | 660.67900 | | | 0.00 | 0 | 903 |
| ALBI | On | 01/08/2019 | Index Future | | | 672.53200 | 672.53200 | 673.13100 | 673.13100 | | | 0.00 | 0 | 0 |
| ALBI | On | 07/11/2019 | Index Future | | | 686.68700 | 686.68700 | 687.30000 | 687.30000 | | | 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 | | | 257.77800 | 257.77800 | 257.86400 | 257.86400 | | | 0.00 | 0 | 735 |
| IGOV | On | 01/08/2019 | Index Future | | | 262.69800 | 262.69800 | 262.78700 | 262.78700 | | | 0.00 | 0 | 0 |
| IGOV | On | 07/11/2019 | Index Future | | | 268.29400 | 268.29400 | 268.38400 | 268.38400 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 735 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 735 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 1,638 |
| 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 |

| 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 I 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 | | | 96.43000 | 96.43000 | 96.46000 | 96.46000 | | | | 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 : | | | | | | | | | | 334,414,199.42 | 10,180 | 915,237 |
| AA05 On 22/03/2019 Spot Bond | | | 8.24000 | 99.79723 | 8.24000 | 99.77476 | | | | 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 | 100.65999 | | | | 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 | | | 8.87500 | 105.01974 | 8.87500 | 104.99469 | | | | 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 | 104.22600 | 10.00000 | 104.19900 | | | | 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 | 103.37550 | 10.84000 | 103.34536 | | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB017L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB017U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For AB017U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2020 Spot Bond | | | 11.37000 | 100.26408 | 11.37000 | 100.23396 | | | | 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 | 100.31229 | 11.81000 | 100.28102 | | | | 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 | 31.91898 | 100.00000 | 31.84756 | | | | 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 | 24.48803 | 100.00000 | 24.43323 | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 104.64500 | 10.00000 | 104.61800 | | | 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 | | | 4.95000 | 4.95000 | 4.95000 | 275.93496 | | | 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 | 100.63481 | | | 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 | 99.96055 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.03160 | | | 0.00 | 0 | 0 |
| Total ABFN10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN11 On 09/04/2019 Spot Bond | | | | | 0.00000 | 101.43612 | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN12 On 14/05/2020 Spot Bond | | | | | 0.00000 | 101.21130 | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN13 On 14/05/2022 Spot Bond | | | | | 0.00000 | 101.96477 | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 11/11/2020 Spot Bond | | | | | 0.00000 | 101.37182 | | | 0.00 | 0 | 0 |
| Total ABFN15 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 ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.95773 | | | | 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 | 100.54968 | | | | 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 | 103.64387 | | | | 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 | 100.65909 | | | | 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 | 101.46481 | | | | 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 | 101.75043 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 102.78471 | | | | 0.00 | 0 | 0 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2020 Spot Bond | | | | | 0.00000 | 101.45431 | | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.31084 | | | | 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 | 103.36338 | | | | 0.00 | 0 | 0 |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.27457 | | | | 0.00 | 0 | 0 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.28267 | | | | 0.00 | 0 | 0 |
| Total ABFN28 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 ABFN28 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2025 Spot Bond | | | | | 0.00000 | 100.77677 | | | | 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 | 100.60653 | | | | 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 | 100.57291 | | | | 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 | 100.58976 | | | | 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 | 100.59308 | | | | 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 | 100.76135 | | | | 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 | 100.77740 | | | | 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 | 100.78705 | | | | 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 | 100.80756 | | | | 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 | 101.46100 | | | | 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 | 100.61820 | | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12: On 20/05/2022 Spot Bond | | | | | 0.00000 | 98.00206 | | | | 0.00 | 0 | 0 |
| Total ABK12 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 ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 100.18412 | | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK7 On 03/06/2019 Spot Bond | | | | | 0.00000 | 99.97459 | | | | 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 | 99.50432 | | | | 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 | 100.54297 | | | | 0.00 | 0 | 200,000,000 |
| Total ABK9 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ABK9 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.46000 | 6.46000 | 6.46000 | 144.70006 | | | | 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 | 47.15757 | 100.00000 | 47.05540 | | | | 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 | | | 6.80000 | 6.80000 | 6.80000 | 127.30805 | | | | 0.00 | 0 | 0 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 19.13419 | 100.00000 | 19.09274 | | | | 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 | | | 8.81000 | 8.81000 | 8.81000 | 116.75136 | | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 8.62800 | 100.00000 | 8.60921 | | | | 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 | 93.49608 | | | | 0.00 | 0 | 800,000,000 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| ABN05 On 18/04/2021 Spot Bond | | | 4.26000 | 198.32691 | 4.26000 | 198.31563 | | | | 0.00 | 0 | 0 |
| Total ABN05 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 ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 4.11000 | 4.11000 | 4.11000 | 125.97078 | | | | 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 | | | 3.99000 | 3.99000 | 3.99000 | 175.79069 | | | | 0.00 | 0 | 0 |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 3.87500 | 3.87500 | 3.87500 | 216.60512 | | | | 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 | | | 9.40500 | 9.40500 | 9.40500 | 94.87067 | | | | 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 | | | 10.05500 | 10.05500 | 10.05500 | 104.66690 | | | | 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 | | | 8.25000 | 8.25000 | 8.25000 | 100.23670 | | | | 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 | | | 10.60000 | 10.60000 | 10.60000 | 101.78219 | | | | 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 | | | 8.27500 | 106.16404 | 8.27500 | 106.14039 | | | | 0.00 | 0 | 5,265,000,000 |
| Total ABS11 SPOT | | | | | | | | | | 0.00 | 0 | 5,265,000,000 |
| Total For ABS11 | | | | | | | | | | 0.00 | 0 | 5,265,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 7.99500 | 104.41166 | 7.99500 | 104.38905 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 103.08574 | 9.20000 | 103.06013 | | | | 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 | | | 8.95500 | 105.10679 | 8.95500 | 105.08136 | | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 11/11/2020 Spot Bond | | | 8.08500 | 104.96973 | 8.08500 | 104.94675 | | | | 0.00 | 0 | 0 |
| Total ABS14 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 ABS14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 8.60500 | 106.84782 | 8.60500 | 106.82295 | | | | 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 | | | 9.34000 | 108.62436 | 9.34000 | 108.59697 | | | | 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 | | | 9.65000 | 109.25217 | 9.65000 | 109.22374 | | | | 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 | | | 9.25500 | 106.68678 | 9.25500 | 106.66012 | | | | 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 | | | 8.29500 | 102.16917 | 8.29500 | 102.14636 | | | | 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 | | | 9.71000 | 95.27971 | 9.71000 | 95.25517 | | | | 0.00 | 0 | 3,560,000,000 |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | 3,560,000,000 |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | 3,560,000,000 |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 9.04806 | 100.00000 | 9.02814 | | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 3.98000 | 3.98000 | 3.98000 | 287.13347 | | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 31/01/2022 Spot Bond | | | 3.50000 | 153.63332 | 3.50000 | 153.62766 | | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ACIF1U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL08 On 25/11/2020 Spot Bond | | | 10.00000 | 104.64500 | 10.00000 | 104.61800 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09 On 20/12/2025 Spot Bond | | | | | 0.00000 | 89.12539 | | | | 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 | 88.22160 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL10 On 20/12/2019 Spot Bond | | | 8.14500 | 8.14500 | 8.14500 | 101.15504 | | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12 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 | 99.80551 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL14 On 25/11/2020 Spot Bond | | | 10.00000 | 104.64500 | 10.00000 | 104.61800 | | | | 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 | 99.80489 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL16 On 20/06/2019 Spot Bond | | | 8.78000 | 8.78000 | 8.78000 | 102.43592 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17 On 20/06/2019 Spot Bond | | | | | 0.00000 | 99.80573 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17 On 20/06/2019 Spot Bond | | | | | 0.00000 | 99.81645 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.05907 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.80659 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.39845 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL18 On 20/09/2020 Spot Bond | | | | | 0.00000 | 99.80109 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.80055 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL19 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.80055 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20 On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.79692 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20 On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.79692 | | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20 On 30/01/2023 Spot Bond | | | | | 0.00000 | 153.67471 | | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL20 On 14/02/2023 Spot Bond | | | | | 0.00000 | 156.38453 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL21 On 20/09/2020 Spot Bond | | | | | 0.00000 | 95.87612 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL21 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.80748 | | | | 0.00 | 0 | 0 |
| Total ACL217 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 ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 11/05/2020 Spot Bond | | | | | 0.00000 | 100.74558 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.09877 | | | | 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 | 99.80831 | | | | 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 | 99.81155 | | | | 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 | 100.58197 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For AECI01 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 100.94484 | | | | 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 | 100.45676 | | | | 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 | 100.45932 | | | | 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 | 100.31800 | | | | 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 | 102.16705 | | | | 0.00 | 0 | 0 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.28684 | | | | 0.00 | 0 | 0 |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.94910 | | | | 0.00 | 0 | 0 |
| Total AHF2B3 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 AHF2B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.08199 | | | | 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 | 101.33154 | | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.26541 | | | | 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 | 101.62489 | | | | 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 | 101.55306 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.14102 | | | | 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 | 101.92618 | | | | 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 | 101.11315 | | | | 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 | 100.46652 | | | | 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 | | | 10.00500 | 100.02993 | 10.00500 | 103.17286 | | | | 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 | 100.48186 | | | | 0.00 | 0 | 0 |
| Total AHF5B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5B1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5C: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.50230 | | | | 0.00 | 0 | 50,000,000 |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.64491 | | | | 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 | | | | 0.00 | 0 | 0 |
| Total AIG2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIG2U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR01 On 15/03/2019 Spot Bond | | | 8.07000 | 99.95580 | 8.07000 | 99.93372 | | | | 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 | | | 9.40000 | 111.93413 | 9.40000 | 111.90589 | | | | 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 | | | 9.09500 | 103.26458 | 9.09500 | 103.23920 | | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 10.84500 | 97.43319 | 10.84500 | 97.40477 | | | | 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 | | | 4.30000 | 176.81008 | 4.30000 | 176.79984 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For APF01U | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | | 0.00000 | 102.44921 | | | | 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 | 101.30267 | | | | 0.00 | 0 | 0 |
| Total APF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF04 | | | | | | | | | | 0.00 | 0 | 0 |
| APF05 On 24/08/2020 Spot Bond | | | | | 0.00000 | 100.37683 | | | | 0.00 | 0 | 0 |
| Total APF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF05 | | | | | | | | | | 0.00 | 0 | 0 |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 101.03278 | | | | 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 | 101.90897 | | | | 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 | 101.16775 | | | | 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 | 101.19719 | | | | 0.00 | 0 | 0 |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS180L On 09/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS180U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| ASN01 On 20/03/2019 Spot Bond | | | | | 0.00000 | 99.81652 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01 On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02 On 07/12/2033 Spot Bond | | | 4.12500 | 234.88955 | 4.12500 | 234.87703 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02 On 20/06/2019 Spot Bond | | | | | 0.00000 | 99.94167 | | | | 0.00 | 0 | 0 |
| Total ASN028 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 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 | 99.29460 | | | | 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 | | | 4.14000 | 210.26866 | 4.14000 | 210.25737 | | | | 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 | 101.26371 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | | 0.00000 | 101.10388 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.03642 | | | | 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 | 100.81760 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | | 0.00000 | 99.78142 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | | 0.00000 | 99.81405 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.87917 | | | | 0.00 | 42,000,000 | 10,500,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 42,000,000 | 10,500,000 |

| 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 ASN083 | | | | | | | | | | 0.00 | 42,000,000 | 10,500,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | | 0.00000 | 100.22245 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 01/10/2020 Spot Bond | | | | | 0.00000 | 114.44434 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 21/10/2020 Spot Bond | | | | | 0.00000 | 101.26201 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 10/11/2020 Spot Bond | | | | | 0.00000 | 100.73507 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 20/12/2020 Spot Bond | | | | | 0.00000 | 85.82371 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN11: On 02/12/2020 Spot Bond | | | | | 0.00000 | 100.20337 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN11: On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.02710 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN11: 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 |
| ASN12: On 20/12/2020 Spot Bond | | | | | 0.00000 | 99.75374 | | | | 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 | 99.81277 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 20/12/2020 Spot Bond | | | | | 0.00000 | 99.75589 | | | | 0.00 | 0 | 0 |
| Total ASN134 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 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 | | | 4.23000 | 150.59955 | 4.23000 | 150.59102 | | | | 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 | 101.30316 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2021 Spot Bond | | | | | 0.00000 | 81.50914 | | | | 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 | 96.47777 | | | | 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 | 100.92986 | | | | 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 | | | 4.27500 | 150.41491 | 4.27500 | 150.40620 | | | | 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 | 118.97715 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.20771 | | | | 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 | | | 4.89000 | 163.94932 | 4.89000 | 163.93721 | | | | 0.00 | 0 | 0 |
| Total ASN154 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 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 | 100.82816 | | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.53197 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.69111 | | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 02/12/2019 Spot Bond | | | | | 0.00000 | 100.19487 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.78580 | | | | 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 | 99.99985 | | | | 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 | 101.83760 | | | | 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 | | | 4.43000 | 102.36281 | 4.43000 | 102.35645 | | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.81850 | | | | 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 | 99.81673 | | | | 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 | 99.80451 | | | | 0.00 | 0 | 60,000,000 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.43974 | | | | 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 | 100.47753 | | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.28992 | | | | 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 | 100.27900 | | | | 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 | 100.30295 | | | | 0.00 | 0 | 0 |
| Total ASN232 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 ASN232 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 09/03/2020 Spot Bond | | | | | 0.00000 | 100.21036 | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total ASN243 SPOT | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For ASN243 | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.28744 | | | | 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 | 99.78623 | | | | 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 | 99.81742 | | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 08/08/2019 Spot Bond | | | | | 0.00000 | 100.71954 | | | | 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 | 100.63024 | | | | 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 | 100.51354 | | | | 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 | 100.48084 | | | | 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 | 99.97527 | | | | 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 | 101.89254 | | | | 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 | 99.80877 | | | | 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 | 99.77327 | | | | 0.00 | 0 | 0 |
| Total ASN310 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 ASN310 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31 On 17/01/2020 Spot Bond | | | | | 0.00000 | 102.17133 | | | | 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 | 99.81955 | | | | 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 | 100.84632 | | | | 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 | 100.73668 | | | | 0.00 | 0 | 0 |
| Total ASN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN317 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31 On 31/03/2029 Spot Bond | | | 4.18500 | 4.18500 | 4.18500 | 92.57745 | | | | 0.00 | 0 | 0 |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31 On 28/02/2033 Spot Bond | | | 4.29500 | 4.29500 | 4.29500 | 90.01778 | | | | 0.00 | 0 | 0 |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 100.97212 | | | | 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 | | | 8.27500 | 104.58300 | 8.27500 | 104.55971 | | 4,137,500,000,000.00 | | 500,000,000 | 1,948,600,000 | |
| Total BAW19 SPOT | | | | | | | | 4,137,500,000,000.00 | | 500,000,000 | 1,948,600,000 | |
| Total For BAW19 | | | | | | | | 4,137,500,000,000.00 | | 500,000,000 | 1,948,600,000 | |
| BAW21 On 24/03/2022 Spot Bond | | | 8.52500 | 106.37839 | 8.52500 | 106.35386 | | | 0.00 | 0 | 0 | |
| Total BAW21 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For BAW21 | | | | | | | | | 0.00 | 0 | 0 | |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 104.34604 | 9.30000 | 104.31984 | | | 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 | 101.13162 | | | 0.00 | 0 | 0 | |
| Total BAW22 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 BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | | 0.00000 | 102.40459 | | | | 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 | 101.50461 | | | | 0.00 | 0 | 0 |
| Total BAW25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.40663 | | | | 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 | 100.44674 | | | | 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 | 100.16326 | | | | 0.00 | 0 | 0 |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA4 On 31/03/2019 Spot Bond | | | | | 0.00000 | 102.22443 | | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 31/03/2019 Spot Bond | | | | | 0.00000 | 102.36699 | | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 31/03/2019 Spot Bond | | | | | 0.00000 | 102.44600 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 30/09/2019 Spot Bond | | | | | 0.00000 | 102.78600 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 On 31/03/2022 Spot Bond | | | | | 0.00000 | 105.65231 | | | | 0.00 | 0 | 0 |
| Total BAYA57 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 BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5f On 30/06/2020 Spot Bond | | | | | 0.00000 | 104.19245 | | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5g On 30/06/2022 Spot Bond | | | 11.73500 | 106.35327 | 11.73500 | 106.31978 | | | | 0.00 | 0 | 0 |
| Total BAYA59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA59 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6h On 30/06/2020 Spot Bond | | | 11.87500 | 11.87500 | 11.87500 | 103.00689 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6i On 30/06/2020 Spot Bond | | | | | 0.00000 | 102.38874 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6j On 30/09/2020 Spot Bond | | | | | 0.00000 | 102.25331 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6k On 30/11/2020 Spot Bond | | | | | 0.00000 | 103.43009 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6l On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.27263 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6m On 30/09/2020 Spot Bond | | | | | 0.00000 | 102.17599 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6n On 31/03/2021 Spot Bond | | | | | 0.00000 | 102.25341 | | | | 0.00 | 0 | 0 |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6o On 31/03/2023 Spot Bond | | | 11.73500 | 11.73500 | 11.73500 | 100.39450 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6p On 30/06/2021 Spot Bond | | | | | 0.00000 | 102.12779 | | | | 0.00 | 0 | 0 |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA7q On 30/06/2021 Spot Bond | | | | | 0.00000 | 103.34185 | | | | 0.00 | 0 | 0 |
| Total BAYA70 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 BAYA70 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA7 On 30/06/2021 Spot Bond | | | | | 0.00000 | 102.12779 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 31/03/2020 Spot Bond | | | | | 0.00000 | 102.85220 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB0 On 30/09/2020 Spot Bond | | | | | 0.00000 | 107.14676 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB1 On 30/06/2020 Spot Bond | | | | | 0.00000 | 102.94880 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB1 On 30/06/2021 Spot Bond | | | | | 0.00000 | 102.56264 | | | | 0.00 | 0 | 0 |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.61004 | | | | 0.00 | 0 | 0 |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.61004 | | | | 0.00 | 0 | 0 |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 102.61004 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD1 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD2 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD4 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD5I 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 |
| BAYD6I 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 | 100.25218 | | | | 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 | 101.36001 | | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ14 On 09/05/2019 Spot Bond | | | | | 0.00000 | 100.66518 | | | | 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 | 100.68071 | | | | 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 | 100.08600 | | | | 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 | 101.78279 | | | | 0.00 | 0 | 60,000,000 |
| Total BCJ17 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For BCJ17 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| BD0205 On 28/04/2028 Spot Bond | | | 8.67000 | 8.67000 | 8.67000 | 206.92999 | | | | 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 | | | 8.67000 | 8.67000 | 8.67000 | 207.52369 | | | | 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 | | | 9.05500 | 9.05500 | 9.05500 | 97.50593 | | | | 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 | 11.29867 | 100.00000 | 11.27352 | | | | 0.00 | 0 | 0 |
| Total BD302U 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 BD302U | | | | | | | | | | 0.00 | 0 | 0 |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 100.89464 | | | | 0.00 | 0 | 0 |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7 On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 101.46645 | | | | 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 | | | 8.80500 | 104.70645 | 8.80500 | 104.68154 | | | | 0.00 | 0 | 0 |
| Total BGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL03 On 05/02/2020 Spot Bond | | | | | 0.00000 | 102.65437 | | | | 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 | | | 8.54500 | 102.26117 | 8.54500 | 102.23754 | | | | 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 | | | 10.37500 | 101.59429 | 10.37500 | 101.56638 | | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 102.29327 | | | | 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 | | | 10.66500 | 103.56515 | 10.66500 | 103.53592 | | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 100.23491 | | | | 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 | | | 10.07500 | 107.03685 | 10.07500 | 107.00779 | | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 101.07449 | | | | 0.00 | 0 | 0 |
| Total BGL10 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 BGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 10.85500 | 107.30629 | 10.85500 | 107.27497 | | | | 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 | 105.58715 | | | | 0.00 | 600,000,000 | 360,000,000 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 360,000,000 |
| Total For BGL12 | | | | | | | | | | 0.00 | 600,000,000 | 360,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 9.50500 | 105.43793 | 9.50500 | 105.41089 | | | | 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 | 104.10546 | | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.48595 | | | | 0.00 | 0 | 0 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.45383 | | | | 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 | 103.65983 | | | | 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 | 104.24913 | | | | 0.00 | 0 | 200,000,000 |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 105.66746 | | | | 0.00 | 0 | 0 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | 0 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 104.73081 | | | | 0.00 | 0 | 2,700,000,000 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| BID05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.83783 | | | | 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 | | | 7.73500 | 102.06979 | 7.73500 | 102.04865 | | | | 0.00 | 0 | 2,700,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,700,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,700,000,000 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.91951 | | | | 0.00 | 100,000,000 | 200,000,000 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 200,000,000 |
| Total For BID07 | | | | | | | | | | 0.00 | 100,000,000 | 200,000,000 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.75050 | | | | 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 | 100.72460 | | | | 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 | 100.59313 | | | | 0.00 | 0 | 0 |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | 0 |
| BID11 On 15/11/2023 Spot Bond | | | 8.83500 | 105.98399 | 8.83500 | 105.95868 | | | | 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 | 101.09247 | | | | 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 | 102.19452 | | | | 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 | 99.77127 | | | | 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 | 100.21567 | | | | 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 | 99.79290 | | | | 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 | 99.78069 | | | | 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 | 101.06763 | | | | 0.00 | 0 | 0 |
| Total BPPF10 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 BPPF10 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 101.11446 | | | | 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 | 101.37137 | | | | 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 | 101.69413 | | | | 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 | 101.01663 | | | | 0.00 | 0 | 0 |
| Total BPPF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF14 | | | | | | | | | | 0.00 | 0 | 0 |
| BS2A1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A1U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2A2 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2B1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2B1U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2C1 On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2C1U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.91982 | | | | 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 | 101.89915 | | | | 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 | 101.02839 | | | | 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 | 100.75853 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 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 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 |
| 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 | 101.54578 | | | | 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 | | | 9.65000 | 101.17012 | 9.65000 | 101.14448 | | | | 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 | 102.20946 | | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 9.17500 | 102.24139 | 9.17500 | 102.21606 | | | | 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 | 100.97009 | | | | 0.00 | 0 | 0 |
| Total CBL24 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 CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | | 0.00000 | 100.99828 | | | | 0.00 | 0 | 300,000,000 |
| Total CBL25 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For CBL25 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| CBL26 On 06/05/2021 Spot Bond | | | 9.47500 | 106.98395 | 9.47500 | 106.95659 | | | | 0.00 | 0 | 0 |
| Total CBL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL26 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL27 On 12/05/2020 Spot Bond | | | | | 0.00000 | 101.44263 | | | | 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 | 100.45790 | | | | 0.00 | 0 | 0 |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL28 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.02500 | 111.40925 | 10.02500 | 111.37931 | | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 9.88000 | 109.84519 | 9.88000 | 109.81609 | | | | 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 | | | 10.20000 | 104.17320 | 10.20000 | 104.14457 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT04 On 17/07/2027 Spot Bond | | | 10.20000 | 10.20000 | 10.20000 | 101.34868 | | | | 0.00 | 0 | 0 |
| Total CCT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT04 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 104.64540 | 10.00000 | 104.61810 | | | | 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 | 103.26926 | | | | 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 | 102.85852 | | | | 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 | 102.59847 | | | | 0.00 | 0 | 0 |
| Total CGR25 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 CGR25 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | | 0.00000 | 100.82993 | | | | 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 | 102.03752 | | | | 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 | 101.51947 | | | | 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 | 99.71081 | | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.82884 | | | | 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 | 102.28766 | | | | 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 | 101.15426 | | | | 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 | 100.97810 | | | | 0.00 | 0 | 0 |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG09L On 07/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 101.92546 | | | | 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 | 148.71823 | 3.14000 | 148.64015 | | | | 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 | | | 4.20000 | 4.20000 | 4.20000 | 144.31315 | | | | 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 | 104.64500 | 10.00000 | 104.61800 | | | | 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 | 104.64500 | 10.00000 | 104.61800 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 8.58000 | 104.50564 | 8.58000 | 104.48116 | | | | 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 | 104.64500 | 10.00000 | 104.61800 | | | | 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 | 100.70921 | | | | 0.00 | 0 | 0 |
| Total CLN313 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 CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | 10.68500 | 99.70454 | 10.68500 | 99.67587 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 20/03/2023 Spot Bond | | | 11.20500 | 96.20103 | 11.20500 | 96.17206 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | | | 0.00000 | 99.78590 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.69522 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 20/06/2023 Spot Bond | | | | | 0.00000 | 99.78623 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN327 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.77113 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.06347 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/03/2019 Spot Bond | | | | | 0.00000 | 99.82552 | | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN360 On 20/03/2024 Spot Bond | | | 9.86500 | 102.46242 | 9.86500 | 102.43517 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | | | 0.00000 | 99.81083 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.00716 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 20/03/2024 Spot Bond | | | 12.00500 | 103.35435 | 12.00500 | 103.32107 | | | | 0.00 | 0 | 0 |
| Total CLN365 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 CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.04376 | | | | 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 | 101.13967 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 108.21102 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | | 0.00000 | 99.81349 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2021 Spot Bond | | | 8.87500 | 101.63457 | 8.87500 | 101.61019 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/06/2019 Spot Bond | | | | | 0.00000 | 99.08971 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 98.17550 | 10.98000 | 98.14651 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 99.79315 | 11.00000 | 99.76363 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | | 0.00000 | 99.78807 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 11.79500 | 100.72794 | 11.79500 | 100.69605 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 99.76923 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 20/03/2021 Spot Bond | | | | | 0.00000 | 99.80969 | | | | 0.00 | 0 | 0 |
| Total CLN386 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 CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.20350 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/09/2019 Spot Bond | | | | | 0.00000 | 99.79812 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/12/2019 Spot Bond | | | | | 0.00000 | 107.14677 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.80874 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN395 On 20/03/2020 Spot Bond | | | | | 0.00000 | 99.79390 | | | | 0.00 | 0 | 50,000,000 |
| Total CLN395 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For CLN395 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| CLN396 On 20/06/2020 Spot Bond | | | | | 0.00000 | 99.97485 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.67282 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.66932 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 20/06/2020 Spot Bond | | | | | 0.00000 | 99.80863 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.39587 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN401 On 20/06/2020 Spot Bond | | | | | 0.00000 | 99.80755 | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total CLN401 SPOT | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| Total For CLN401 | | | | | | | | | | 0.00 | 340,000,000 | 170,000,000 |
| CLN402 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.55251 | | | | 0.00 | 0 | 0 |
| Total CLN402 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 CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | | 0.00000 | 99.78814 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.20849 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.25014 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.80239 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | | 0.00000 | 99.77952 | | | | 0.00 | 0 | 0 |
| Total CLN414 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN414 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.65292 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 23/09/2020 Spot Bond | | | | | 0.00000 | 102.26191 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 20/12/2020 Spot Bond | | | | | 0.00000 | 99.76880 | | | | 0.00 | 0 | 0 |
| Total CLN417 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN417 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 18/04/2028 Spot Bond | | | 7.01000 | 7.01000 | 7.01000 | 53.97566 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 20/12/2020 Spot Bond | | | | | 0.00000 | 99.76664 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.48685 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | | 0.00000 | 115.86915 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 115.86915 | | | | 0.00 | 0 | 0 |
| Total CLN422 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 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 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.39549 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 113.19431 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42: On 20/12/2020 Spot Bond | | | | | 0.00000 | 99.72369 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43: 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 |
| CLN43: 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 |
| CLN43: 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 |
| CLN43: 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 |
| CLN43: 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 |
| CLN43: On 20/12/2020 Spot Bond | | | | | 0.00000 | 99.78926 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43: On 20/12/2020 Spot Bond | | | | | 0.00000 | 99.79896 | | | | 0.00 | 0 | 0 |
| Total CLN437 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 CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 03/02/2021 Spot Bond | | | | | 0.00000 | 100.95986 | | | | 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 |
| CLN441 On 20/03/2021 Spot Bond | | | | | 0.00000 | 99.61653 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN442 On 23/05/2021 Spot Bond | | | | | 0.00000 | 100.41427 | | | | 0.00 | 0 | 0 |
| Total CLN442 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 8.97500 | 108.02213 | 8.97500 | 107.99593 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 31/01/2022 Spot Bond | | | 4.50000 | 149.49576 | 4.50000 | 149.48619 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2025 Spot Bond | | | 6.66000 | 109.81156 | 6.66000 | 109.79815 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.60000 | 110.16384 | 6.60000 | 110.15056 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.40961 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN455 On 20/12/2021 Spot Bond | | | | | 0.00000 | 99.76211 | | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.57317 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.14934 | | | | 0.00 | 0 | 0 |
| Total CLN457 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 CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.31159 | | | | 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 | 103.38350 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 16/02/2022 Spot Bond | | | 10.04500 | 103.24516 | 10.04500 | 103.21722 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 13/03/2022 Spot Bond | | | 9.61500 | 101.10058 | 9.61500 | 101.07436 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 14/03/2020 Spot Bond | | | | | 0.00000 | 99.95417 | | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.79702 | | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.83375 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 28/03/2022 Spot Bond | | | | | 0.00000 | 103.10282 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.52892 | | | | 0.00 | 0 | 0 |
| Total CLN471 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN471 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.59256 | | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.07213 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN47 On 20/09/2020 Spot Bond | | | | | 0.00000 | 99.78706 | | | | 0.00 | 0 | 0 |
| Total CLN476 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 CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 21.88367 | 100.00000 | 21.83470 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN480 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN481 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.07146 | | | | 0.00 | 0 | 0 |
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.64036 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN483 On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.01311 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN484 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.16442 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 02/12/2021 Spot Bond | | | 8.97500 | 104.27683 | 8.97500 | 104.25169 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN486 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.35981 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN487 On 07/12/2021 Spot Bond | | | 12.29500 | 104.06822 | 12.29500 | 104.15132 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN488 On 28/07/2022 Spot Bond | | | 9.09500 | 101.25046 | 9.09500 | 101.22559 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN489 On 28/03/2020 Spot Bond | | | | | 0.00000 | 102.16232 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 103.09364 | | | | 0.00 | 0 | 0 |
| Total CLN490 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 CLN490 | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.07146 | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN491 | | | | | | | | | 0.00 | 0 | 0 |
| CLN491 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.92473 | | | 0.00 | 0 | 0 |
| Total CLN492 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN492 | | | | | | | | | 0.00 | 0 | 0 |
| CLN492 On 20/06/2022 Spot Bond | | | | | 0.00000 | 99.78752 | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | 0.00 | 0 | 0 |
| CLN493 On 07/06/2022 Spot Bond | | | 11.47500 | 110.05990 | 11.47500 | 104.18769 | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | 0.00 | 0 | 0 |
| CLN494 On 29/08/2020 Spot Bond | | | | | 0.00000 | 100.29382 | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 04/09/2024 Spot Bond | | | 9.69500 | 101.80545 | 9.69500 | 101.77926 | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 101.76960 | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 08/06/2022 Spot Bond | | | | | 0.00000 | 102.75836 | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | 0.00 | 0 | 0 |
| CLN498 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.51266 | | | 0.00 | 0 | 0 |
| Total CLN499 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN499 | | | | | | | | | 0.00 | 0 | 0 |
| CLN500 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.49538 | | | 0.00 | 0 | 0 |
| Total CLN500 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN500 | | | | | | | | | 0.00 | 0 | 0 |
| CLN500 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.56912 | | | 0.00 | 0 | 0 |
| Total CLN501 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN501 | | | | | | | | | 0.00 | 0 | 0 |
| CLN501 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.62607 | | | 0.00 | 0 | 0 |
| Total CLN502 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 CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50: On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.78036 | | | | 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 | 101.62607 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50: On 24/10/2020 Spot Bond | | | | | 0.00000 | 101.14859 | | | | 0.00 | 0 | 0 |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50: On 30/04/2019 Spot Bond | | | | | 0.00000 | 100.98101 | | | | 0.00 | 0 | 0 |
| Total CLN506 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN506 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50: On 20/12/2022 Spot Bond | | | | | 0.00000 | 99.78509 | | | | 0.00 | 0 | 0 |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN50: On 24/02/2020 Spot Bond | | | | | 0.00000 | 100.42154 | | | | 0.00 | 0 | 0 |
| Total CLN508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN508 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN51: On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.54456 | | | | 0.00 | 0 | 0 |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN51: On 14/11/2022 Spot Bond | | | | | 0.00000 | 97.59303 | | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN51: On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.06076 | | | | 0.00 | 0 | 0 |
| Total CLN512 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN512 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN51: On 15/09/2022 Spot Bond | | | 9.96000 | 98.34472 | 9.96000 | 99.91948 | | | | 0.00 | 0 | 0 |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN51: On 30/10/2022 Spot Bond | | | 10.01000 | 100.77848 | 10.01000 | 103.63337 | | | | 0.00 | 0 | 0 |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN51: On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.40131 | | | | 0.00 | 0 | 0 |
| Total CLN518 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 CLN518 | | | | | | | | | 0.00 | 0 | 0 |
| CLN518 On 30/06/2022 Spot Bond | | | 9.60000 | 101.27142 | 9.60000 | 102.83882 | | | 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 | 99.99974 | | | 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 | 99.86485 | | | 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 | 100.32511 | | | 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 | 100.68421 | | | 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 | 100.09781 | 9.20000 | 100.07336 | | | 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 | 101.15500 | | | 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 | 101.09888 | | | 0.00 | 0 | 30,000,000 |
| Total CLN526 SPOT | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For CLN526 | | | | | | | | | 0.00 | 0 | 30,000,000 |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 104.15051 | | | 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 | 101.55645 | | | 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 | 102.76900 | | | 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 | 99.99988 | | | 0.00 | 0 | 0 |
| Total CLN530 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 CLN530 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.99974 | | | | 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 | 100.48752 | | | | 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 | 99.79805 | | | | 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 | 101.38028 | | | | 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 | | | 10.28000 | 10.28000 | 10.28000 | 101.80935 | | | | 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 | 99.18862 | | | | 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 | 101.15563 | | | | 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 | 100.58868 | | | | 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 | 99.74539 | | | | 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 | 101.53055 | | | | 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 | 105.77800 | | | | 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 | 100.30607 | | | | 0.00 | 0 | 14,200,000,000 |
| Total CLN542 SPOT | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| 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 | 100.91745 | | | | 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 | 101.50859 | | | | 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 | | | 9.75000 | 101.94796 | 9.75000 | 101.92116 | | | | 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 | | | 9.80000 | 105.52742 | 9.80000 | 105.74577 | | | | 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 | | | 9.89000 | 104.42077 | 9.89000 | 104.63635 | | | | 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 | | | 4.39000 | 4.39000 | 4.39000 | 100.82866 | | | | 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 | 237.82225 | | | | 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 | | | 4.39000 | 4.39000 | 4.39000 | 100.82784 | | | | 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 | 106.67700 | | | | 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 | 112.92200 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN553 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 |
| CLN554 On 20/12/2020 Spot Bond | | | | | 0.00000 | 99.77202 | | | | 0.00 | 0 | 0 |
| Total CLN555 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN555 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN555 On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.65778 | | | | 0.00 | 0 | 0 |
| Total CLN556 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN556 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN556 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.22067 | | | | 0.00 | 0 | 0 |
| Total CLN557 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN557 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN557 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.38706 | | | | 0.00 | 0 | 0 |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN558 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.01122 | | | | 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 |
| CLN559 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 |
| CLN560 On 11/02/2026 Spot Bond | | | | | 0.00000 | 100.64826 | | | | 0.00 | 0 | 0 |
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN561 On 12/11/2025 Spot Bond | | | 10.16000 | 100.83612 | 10.16000 | 103.33976 | | | | 0.00 | 0 | 0 |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN562 On 12/11/2025 Spot Bond | | | 10.16000 | 102.56102 | 10.16000 | 103.33976 | | | | 0.00 | 0 | 0 |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.36897 | | | | 0.00 | 0 | 0 |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.34152 | | | | 0.00 | 0 | 0 |
| Total CLN565 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 CLN565 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 9.05500 | 97.52966 | 9.05500 | 97.50593 | | | | 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 | | | 8.67000 | 8.67000 | 8.67000 | 206.92999 | | | | 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 | | | 8.67000 | 8.67000 | 8.67000 | 207.52369 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF12 On 20/06/2019 Spot Bond | | | | | 0.00000 | 99.81431 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF13 On 20/06/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF14 On 20/09/2019 Spot Bond | | | | | 0.00000 | 99.81424 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 20/06/2020 Spot Bond | | | | | 0.00000 | 99.80647 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.56880 | | | | 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 | | | 8.72500 | 115.34828 | 8.72500 | 115.32122 | | | | 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 | | | 8.95500 | 103.02572 | 8.95500 | 108.37646 | | | | 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 | | | 10.31000 | 108.27591 | 10.31000 | 108.24600 | | | | 0.00 | 0 | 0 |
| Total COJ08 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 COJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 9.44500 | 105.58418 | 9.44500 | 105.55741 | | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 9.94000 | 101.30097 | 9.94000 | 101.27398 | | | | 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 | | | 11.44500 | 97.58848 | 11.44500 | 97.55864 | | | | 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 | | | 11.40000 | 91.61233 | 11.40000 | 91.58443 | | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.91000 | 11.91000 | 11.91000 | 98.37306 | | | | 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 | 99.86422 | | | | 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 | 99.93822 | | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | 0 |
| CSA04 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 |
| CSA05 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 |
| CSD04 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 |
| CSD05 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 | 100.02230 | | | | 0.00 | 0 | 0 |
| Total DENG83 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 DENG83 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 23/09/2019 Spot Bond | | | | | 0.00000 | 101.87868 | | | | 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 | 99.75656 | | | | 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 | 101.80721 | | | | 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 | 101.90442 | | | | 0.00 | 0 | 0 |
| Total DENG87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG87 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 102.02547 | | | | 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 | 100.02232 | | | | 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 | 100.98446 | | | | 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 | 86.10794 | | | | 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 | 99.63774 | | | | 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 | 100.46187 | | | | 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 | 100.74109 | | | | 0.00 | 0 | 0 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY03 On 21/11/2024 Spot Bond | | | 9.72000 | 9.72000 | 9.72000 | 106.35611 | | | | 0.00 | 0 | 0 |
| Total DSY03 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 DSY03 | | | | | | | | | 0.00 | 0 | 0 |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.47154 | | | 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 | | | 8.37000 | 103.42294 | 8.37000 | 103.39965 | | | 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 | | | 8.36500 | 101.80106 | 8.36500 | 101.77802 | | | 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 | 53.62727 | 100.00000 | 53.50728 | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22/R207 | | | | | | | | | 0.00 | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 8.79500 | 104.33745 | 8.79500 | 104.31264 | | 155,159,631,000.00 | 17,641,800 | 6,748,586,700 | |
| Total DV23 SPOT | | | | | | | | 155,159,631,000.00 | 17,641,800 | 6,748,586,700 | |
| Total For DV23 | | | | | | | | 155,159,631,000.00 | 17,641,800 | 6,748,586,700 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 13.94212 | 100.00000 | 13.91092 | | 0.00 | 0 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 13.94212 | 100.00000 | 13.91092 | | 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 | | | 9.10500 | 102.88892 | 9.10500 | 102.86361 | | 0.00 | 0 | 0 | |
| Total DV24 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV24 | | | | | | | | 0.00 | 0 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.60302 | 9.69000 | 100.57673 | | 0.00 | 0 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.60302 | 9.69000 | 100.57673 | | 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 | | | 11.08500 | 94.78262 | 11.08500 | 94.75438 | | 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 | 100.62800 | 10.10000 | 100.60062 | | 0.00 | 0 | 0 | |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 100.62800 | 10.10000 | 100.60062 | | 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 | 100.50172 | | 0.00 | 16,000,000,000 | 4,000,000,000 | |
| Total DVF19 SPOT | | | | | | | | 0.00 | 16,000,000,000 | 4,000,000,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-----------------------|----------------------|
| Total For DVF19 | | | | | | | | | 0.00 | 16,000,000,000 | 4,000,000,000 |
| DVF20 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.63138 | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | 0.00 | 0 | 0 |
| DVF20f On 28/03/2020 Spot Bond | | | | | 0.00000 | 102.02244 | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | 0.00 | 0 | 0 |
| DVF20k On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.50419 | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | 0.00 | 0 | 0 |
| DVF20l On 23/10/2020 Spot Bond | | | | | 0.00000 | 101.20318 | | | 0.00 | 0 | 0 |
| Total DVF20D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20D | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.29616 | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 102.39477 | | | 0.00 | 0 | 0 |
| Total DVF22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | 0.00 | 0 | 0 |
| DVF22f On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.99595 | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | 0.00 | 0 | 0 |
| DVF22g On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.12199 | | | 0.00 | 0 | 0 |
| Total DVF22C SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22C | | | | | | | | | 0.00 | 0 | 0 |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.18331 | | | 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 | | | 7.89500 | 108.71111 | 7.89500 | 108.68786 | | | 36,317,000,000.00 | 4,600,000 | 4,600,000 |
| Total E170 SPOT | | | | | | | | | 36,317,000,000.00 | 4,600,000 | 4,600,000 |
| Total For E170 | | | | | | | | | 36,317,000,000.00 | 4,600,000 | 4,600,000 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 42.79775 | 100.00000 | 42.70199 | | | 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 | | | 8.15500 | 101.38590 | 8.15500 | 101.36352 | | | 0.00 | 0 | 0 |
| Total ECN20 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 ECN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 8.68500 | 102.73645 | 8.68500 | 102.71233 | | | | 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 | | | 9.40500 | 102.10898 | 9.40500 | 102.08306 | | | | 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 | | | 4.38500 | 102.33847 | 4.38500 | 102.33225 | | | | 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 | | | 4.08000 | 94.96132 | 4.08000 | 94.95632 | | | | 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 | 123.35242 | 2.25000 | 123.35207 | | | | 0.00 | 0 | 0 |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 4.04000 | 128.57804 | 4.03000 | 128.67299 | | | | 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 | | | 4.04000 | 114.59869 | 4.04000 | 114.59277 | | | | 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 | | | 4.04000 | 112.22334 | 4.04000 | 112.21755 | | | | 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 | | | 4.04500 | 104.28760 | 4.04500 | 104.28227 | | | | 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 | | | 4.05000 | 96.45193 | 4.05000 | 96.44693 | | | | 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 | 123.35242 | 2.25000 | 123.35207 | | | | 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 | | | 8.40500 | 104.01441 | 8.40500 | 103.99075 | | | | 0.00 | 0 | 0 |
| Total EMM01 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 EMM01 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 8.37500 | 104.28380 | 8.37500 | 104.26055 | | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.42000 | 102.11012 | 10.42000 | 102.08147 | | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.88500 | 10.88500 | 10.88500 | 97.10327 | | | | 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 | | | 10.93500 | 10.93500 | 10.93500 | 103.25428 | | | | 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 | | | 10.55000 | 10.55000 | 10.55000 | 101.40835 | | | | 0.00 | 0 | 0 |
| Total EMM06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM06 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM07 On 10/07/2027 Spot Bond | | | 10.40000 | 10.40000 | 10.40000 | 102.08059 | | | | 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 | | | 11.15000 | 11.15000 | 11.15000 | 87.32218 | | | | 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 | 101.36156 | | | | 0.00 | 0 | 0 |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01S On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.27058 | | | | 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 | 100.02467 | | | | 0.00 | 0 | 0 |
| Total ENX02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX02 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX03U 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 | | | | | 0.00000 | 100.56666 | | | | 0.00 | 0 | 0 |
| Total ENX04 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 ENX04 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 100.19369 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.34207 | | | | 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 | 101.12009 | | | | 0.00 | 0 | 350,000,000 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.52950 | | | | 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 | 101.38647 | | | | 0.00 | 0 | 0 |
| Total EPF012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF012 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 100.29803 | | | | 0.00 | 0 | 0 |
| Total EPF014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF014 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.20014 | | | | 0.00 | 0 | 0 |
| Total EPF015 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF015 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF016 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.01963 | | | | 0.00 | 0 | 0 |
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.02166 | | | | 0.00 | 0 | 0 |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 98.97884 | | | | 0.00 | 0 | 0 |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02U On 01/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF04U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For EPF04U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF05L 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 |
| EPF07L 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 |
| EPF08L 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 |
| EPF09L 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 |
| EPFC3L On 06/09/2019 Spot Bond | | | | | 0.00000 | 100.13571 | | | | 0.00 | 0 | 0 |
| Total EPFC39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC39 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4L On 03/04/2019 Spot Bond | | | | | 0.00000 | 99.78812 | | | | 0.00 | 0 | 0 |
| Total EPFC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC40 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 06/11/2019 Spot Bond | | | | | 0.00000 | 100.78256 | | | | 0.00 | 0 | 0 |
| Total EPFC41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC41 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 04/03/2020 Spot Bond | | | | | 0.00000 | 100.18212 | | | | 0.00 | 0 | 0 |
| Total EPFC42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC42 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 100.26982 | | | | 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 | 101.20277 | | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS11L 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|----------------------|--------------------|
| Total For EQS11U | | | | | | | | | 0.00 | 0 | 0 |
| EQT011 On 26/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT01U | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.54945 | | | 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 | 100.56755 | | | 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 | 100.57907 | | | 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 | 100.62691 | | | 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 | 104.64500 | 10.00000 | 104.61800 | | | 0.00 | 0 | 0 |
| 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 | 100.33590 | | | 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 | 100.60608 | | | 0.00 | 0 | 100,000,000 |
| Total ERSA22 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ERSA22 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ERSA2 On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.73543 | | | 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 | 100.52877 | | | 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 | 100.54656 | | | 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 | | | 8.95500 | 104.63286 | 8.95500 | 104.60754 | | 142,080,030,000.00 | 15,866,000 | 1,814,361,300 | |
| Total ES23 SPOT | | | | | | | | 142,080,030,000.00 | 15,866,000 | 1,814,361,300 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|
| Total For ES23 | | | | | | | | | 142,080,030,000.00 | 15,866,000 | 1,814,361,300 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.27499 | 10.00000 | 101.24769 | | | 0.00 | 0 | 0 |
| Total ES23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 02/04/2026 Spot Bond | | | 9.89000 | 93.29663 | 9.89000 | 93.27189 | | | 415,387,912,000.00 | 42,000,800 | 9,273,015,800 |
| Total ES26 SPOT | | | | | | | | | 415,387,912,000.00 | 42,000,800 | 9,273,015,800 |
| Total For ES26 | | | | | | | | | 415,387,912,000.00 | 42,000,800 | 9,273,015,800 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 103.48625 | 7.85000 | 103.46436 | | | 0.00 | 0 | 0 |
| Total ES26/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Spot Bond | | | 10.82500 | 75.90012 | 10.81000 | 75.96705 | | | 557,740,805,000.00 | 51,523,400 | 3,413,136,900 |
| Total ES33 SPOT | | | | | | | | | 557,740,805,000.00 | 51,523,400 | 3,413,136,900 |
| Total For ES33 | | | | | | | | | 557,740,805,000.00 | 51,523,400 | 3,413,136,900 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 99.95933 | 7.50000 | 99.93900 | | | 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 | | | 11.06500 | 81.96634 | 11.06500 | 81.94209 | | | 206,791,572,000.00 | 18,688,800 | 2,703,859,600 |
| Total ES42 SPOT | | | | | | | | | 206,791,572,000.00 | 18,688,800 | 2,703,859,600 |
| Total For ES42 | | | | | | | | | 206,791,572,000.00 | 18,688,800 | 2,703,859,600 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.22987 | 8.50000 | 103.20626 | | | 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 | 101.30900 | | | 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 | 100.57571 | | | 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 | 99.81321 | | | 0.00 | 0 | 0 |
| Total FBJ20Z 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 FBJ20Z | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 99.80654 | | | | 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 | 11.68760 | 100.00000 | 11.65833 | | | | 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 | 19.05873 | 100.00000 | 19.01100 | | | | 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 |
| 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 | 100.36802 | | | | 0.00 | 0 | 0 |
| Total FIFB08 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 FIFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB09 On 27/06/2019 Spot Bond | | | | | 0.00000 | 101.85641 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.17071 | | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.02107 | | | | 0.00 | 0 | 300,000,000 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 100.66961 | | | | 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 | 100.80061 | | | | 0.00 | 0 | 80,000,000 |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.49090 | | | | 0.00 | 0 | 0 |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FMLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FMLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FNT006 On 03/05/2019 Spot Bond | | | | | 0.00000 | 101.25822 | | | | 0.00 | 0 | 0 |
| Total FNT006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT006 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT008 On 14/06/2019 Spot Bond | | | | | 0.00000 | 100.65178 | | | | 0.00 | 0 | 0 |
| Total FNT008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT008 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT009 On 07/05/2019 Spot Bond | | | | | 0.00000 | 100.34726 | | | | 0.00 | 0 | 0 |
| Total FNT009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT009 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT011 On 06/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FNT011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT011 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| 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 | 100.42980 | | | | 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 | 101.59087 | | | | 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 | | | 10.07500 | 10.07500 | 10.07500 | 102.57057 | | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 102.18742 | | | | 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 | 103.94856 | | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 106.20320 | | | | 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 | 105.88135 | | | | 0.00 | 0 | 2,160,000,000 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 0 | 2,160,000,000 |
| Total For FRB18 | | | | | | | | | | 0.00 | 0 | 2,160,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 10.77500 | 107.93080 | 10.77500 | 107.89969 | | | | 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 | 105.68628 | | | | 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 | 102.92076 | | | | 0.00 | 0 | 0 |
| Total FRB21 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 FRB21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 105.58914 | | | | 0.00 | 0 | 150,000,000 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For FRB22 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 104.99384 | | | | 0.00 | 0 | 0 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.73526 | | | | 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 | | | 3.66000 | 152.96214 | 3.66000 | 152.95584 | | | | 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 | | | 3.70000 | 3.70000 | 3.70000 | 290.46705 | | | | 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 | | | 4.17000 | 4.17000 | 4.17000 | 125.56057 | | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.40500 | 170.21621 | 4.40500 | 170.20588 | | | | 0.00 | 0 | 0 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.33500 | 4.33500 | 4.33500 | 91.36281 | | | | 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 | | | 4.40500 | 4.40500 | 4.40500 | 204.13542 | | | | 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 | 90.33078 | 4.67500 | 90.32463 | | | | 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 | | | 4.69500 | 90.82403 | 4.69500 | 90.81780 | | | | 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 | | | 8.34000 | 8.34000 | 8.34000 | 86.83324 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 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 FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0: On 28/10/2024 Spot Bond | | | 9.36000 | 9.36000 | 9.36000 | 60.19910 | | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0: On 10/12/2024 Spot Bond | | | 9.41000 | 9.41000 | 9.41000 | 59.40057 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10: 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 |
| FRC12: 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 |
| FRC16: On 31/01/2025 Spot Bond | | | 4.76000 | 4.76000 | 4.76000 | 121.60626 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.58202 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.32367 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 06/08/2023 Spot Bond | | | | | 0.00000 | 94.80069 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | | 0.00000 | 102.15133 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | | 0.00000 | 102.15166 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2019 Spot Bond | | | | | 0.00000 | 101.75843 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 104.64500 | 10.00000 | 104.61800 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | | 0.00000 | 102.25883 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/06/2019 Spot Bond | | | | | 0.00000 | 102.19337 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | | 0.00000 | 103.75466 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | | 0.00000 | 102.21873 | | | | 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 | 100.83109 | | | | 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 | 100.98921 | | | | 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 | 100.91037 | | | | 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 | | | 4.31000 | 150.27148 | 4.31000 | 150.26265 | | | | 0.00 | 0 | 0 |
| Total FRC221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC221 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC22: On 20/05/2020 Spot Bond | | | | | 0.00000 | 100.50730 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 5.17000 | 146.79847 | 5.17000 | 146.78643 | | | | 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 | 103.17427 | | | | 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 | 96.01153 | | | | 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 | 104.89969 | | | | 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 | 96.29442 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 105.54111 | | | | 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 | 105.74487 | | | | 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 | 95.75666 | | | | 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 | 95.65758 | | | | 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 | 102.69292 | | | | 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 | 98.16672 | | | | 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 | 102.66608 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC245 On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.14146 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC246 On 08/02/2020 Spot Bond | | | | | 0.00000 | 96.64252 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC247 On 08/02/2020 Spot Bond | | | | | 0.00000 | 101.11961 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 19/10/2020 Spot Bond | | | | | 0.00000 | 104.57240 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC249 On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.13473 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC250 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.78553 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC251 On 14/03/2022 Spot Bond | | | | | 0.00000 | 99.95269 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC252 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.98469 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC254 On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC255 On 17/07/2027 Spot Bond | | | | | 0.00000 | 103.40182 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC256 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.76631 | | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC257 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.08290 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC258 On 06/11/2023 Spot Bond | | | 3.33700 | 3.33700 | 3.33700 | 107.55403 | | | | 0.00 | 0 | 0 |
| Total FRC259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC259 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC259 On 27/02/2023 Spot Bond | | | 3.45500 | 106.38694 | 3.45500 | 106.38313 | | | | 0.00 | 0 | 0 |
| Total FRC260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC260 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC260 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.47051 | | | | 0.00 | 0 | 0 |
| Total FRC261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC261 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC261 On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.40637 | | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC262 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC262 On 15/03/2019 Spot Bond | | | | | 0.00000 | 99.93663 | | | | 0.00 | 0 | 0 |
| Total FRC263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC263 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC263 On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.40327 | | | | 0.00 | 0 | 0 |
| Total FRC264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC264 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC264 On 20/06/2021 Spot Bond | | | | | 0.00000 | 102.50966 | | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC265 On 23/08/2019 Spot Bond | | | | | 0.00000 | 100.34765 | | | | 0.00 | 0 | 0 |
| Total FRC266 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC266 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC266 On 06/08/2023 Spot Bond | | | | | 0.00000 | 104.00540 | | | | 0.00 | 0 | 0 |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC267 On 21/10/2019 Spot Bond | | | | | 0.00000 | 101.12642 | | | | 0.00 | 0 | 0 |
| Total FRC269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC269 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC269 On 16/11/2019 Spot Bond | | | | | 0.00000 | 100.50252 | | | | 0.00 | 0 | 0 |
| Total FRC270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC270 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC270 On 30/01/2023 Spot Bond | | | | | 0.00000 | 101.04737 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC271:On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 101.06592 | | | | 0.00 | 0 | 0 |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC272:On 02/05/2028 Spot Bond | | | 9.80000 | 103.52289 | 9.80000 | 103.49554 | | | | 0.00 | 0 | 0 |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC274:On 12/12/2020 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | 0 |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC275:On 12/12/2020 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | 0 |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC276:On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.18962 | | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC277:On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.69056 | | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC278:On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.46903 | | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC279:On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.21856 | | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC280:On 03/09/2019 Spot Bond | | | | | 0.00000 | 100.27590 | | | | 0.00 | 0 | 0 |
| Total FRC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC281 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC281:On 27/02/2023 Spot Bond | | | 3.54000 | 3.54000 | 3.54000 | 102.16166 | | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC282:On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.37198 | | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC283:On 11/11/2024 Spot Bond | | | | | 0.00000 | 100.87791 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC284 On 20/12/2022 Spot Bond | | | | | 0.00000 | 102.04604 | | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC285 On 27/02/2023 Spot Bond | | | 3.54000 | 3.54000 | 3.54000 | 99.82805 | | | | 0.00 | 0 | 0 |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC286 On 01/02/2020 Spot Bond | | | | | 0.00000 | 100.81260 | | | | 0.00 | 0 | 0 |
| Total FRC287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC287 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC287 On 01/02/2020 Spot Bond | | | | | 0.00000 | 100.81260 | | | | 0.00 | 0 | 0 |
| Total FRC288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC288 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC288 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.70062 | | | | 0.00 | 0 | 0 |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC289 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.31562 | | | | 0.00 | 0 | 0 |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC290 On 26/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 5,000,000,000 |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.95000 | 4.95000 | 4.95000 | 147.66641 | | | | 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 | | | 4.89000 | 4.89000 | 4.89000 | 147.90749 | | | | 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 | | | 4.87000 | 4.87000 | 4.87000 | 147.98797 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD16U 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 |
| FRD17U On 15/02/2021 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 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 |
| 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 | | | 4.79000 | 84.95156 | 4.79000 | 84.94563 | | | | 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 | | | 4.65500 | 99.11626 | 4.65500 | 99.10951 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | | 0.00000 | 101.58680 | | | | 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 | 101.83756 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.41998 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.25485 | | | | 0.00 | 0 | 0 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.42346 | | | | 0.00 | 0 | 0 |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.61322 | | | | 0.00 | 0 | 400,000,000 |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 102.64308 | | | | 0.00 | 0 | 3,100,000,000 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 3,100,000,000 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 3,100,000,000 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 99.59903 | | | | 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 | 103.24760 | | | | 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 | 100.63698 | | | | 0.00 | 0 | 0 |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS01U On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS02U On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10(On 15/01/2024 Spot Bond | | | 3.51800 | 3.51800 | 3.51800 | 98.15113 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10(On 31/01/2038 Spot Bond | | | 3.90000 | 3.90000 | 3.90000 | 110.52744 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10(On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.10787 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10(On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.10787 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10(On 31/01/2038 Spot Bond | | | 4.04000 | 108.30057 | 4.04000 | 108.29498 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10(On 07/12/2033 Spot Bond | | | 4.07500 | 211.80412 | 4.07500 | 211.79312 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11(On 31/01/2038 Spot Bond | | | 4.83000 | 96.67741 | 4.83000 | 96.67036 | | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11(On 07/12/2033 Spot Bond | | | 4.10500 | 4.10500 | 4.10500 | 211.08263 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11(On 29/04/2019 Spot Bond | | | | | 0.00000 | 101.24343 | | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11(On 31/01/2025 Spot Bond | | | 4.31000 | 124.61662 | 4.31000 | 124.60927 | | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11(On 31/01/2038 Spot Bond | | | 3.70500 | 113.73449 | 3.70500 | 113.72965 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11(On 31/01/2038 Spot Bond | | | 4.57000 | 100.32783 | 4.57000 | 100.32123 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 07/12/2033 Spot Bond | | | 4.22500 | 208.28122 | 4.22500 | 208.26954 | | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 07/12/2033 Spot Bond | | | 4.27500 | 207.12284 | 4.27500 | 207.11099 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/01/2025 Spot Bond | | | 3.84000 | 159.41830 | 3.84000 | 111.91693 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 07/12/2033 Spot Bond | | | 4.30500 | 206.43161 | 4.30500 | 206.41962 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/01/2038 Spot Bond | | | 5.40000 | 89.22651 | 5.40000 | 89.21863 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/03/2028 Spot Bond | | | 5.07000 | 161.69180 | 5.07000 | 161.67909 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/01/2038 Spot Bond | | | 4.93000 | 95.31662 | 4.93000 | 95.30942 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/03/2028 Spot Bond | | | 4.59000 | 167.79357 | 4.59000 | 167.78254 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 31/03/2028 Spot Bond | | | 4.65000 | 167.01644 | 4.65000 | 167.00518 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 07/12/2033 Spot Bond | | | 4.81500 | 195.10261 | 4.81500 | 195.08861 | | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 24/03/2020 Spot Bond | | | | | 0.00000 | 96.10192 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 31/01/2038 Spot Bond | | | 4.86000 | 96.26669 | 4.86000 | 96.25961 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 5.11500 | 5.11500 | 5.11500 | 92.85288 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 4.64000 | 99.32877 | 4.64000 | 99.32204 | | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS136 On 31/03/2028 Spot Bond | | | 4.46000 | 169.49178 | 4.46000 | 169.48121 | | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS137 On 07/12/2033 Spot Bond | | | 4.58500 | 200.11459 | 4.58500 | 200.10147 | | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS138 On 31/03/2028 Spot Bond | | | 4.59000 | 167.79357 | 4.59000 | 167.78254 | | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS142 On 31/03/2028 Spot Bond | | | 4.59000 | 167.79357 | 4.59000 | 167.78254 | | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 4.88000 | 164.07579 | 4.88000 | 164.06375 | | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS145 On 31/01/2025 Spot Bond | | | 4.61000 | 122.60629 | 4.61000 | 122.59808 | | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2022 Spot Bond | | | 4.01000 | 151.50620 | 4.01000 | 151.49852 | | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/03/2028 Spot Bond | | | 4.94000 | 163.31858 | 4.94000 | 163.30632 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 4.98000 | 162.81601 | 4.98000 | 162.80361 | | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/01/2025 Spot Bond | | | 4.58000 | 122.80566 | 4.58000 | 122.79753 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 4.40000 | 170.28225 | 4.40000 | 170.27192 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 4.99000 | 4.99000 | 4.99000 | 162.67822 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS153 On 20/06/2022 Spot Bond | | | | | 0.00000 | 31.20366 | | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS158 On 06/06/2023 Spot Bond | | | | | 0.00000 | 37.69408 | | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS159 On 06/06/2024 Spot Bond | | | | | 0.00000 | 42.77492 | | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS160 On 06/06/2025 Spot Bond | | | | | 0.00000 | 47.12004 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS161 On 20/06/2022 Spot Bond | | | | | 0.00000 | 25.44514 | | | | 0.00 | 0 | 0 |
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS162 On 06/06/2023 Spot Bond | | | | | 0.00000 | 30.87830 | | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS163 On 06/06/2024 Spot Bond | | | | | 0.00000 | 36.03391 | | | | 0.00 | 0 | 0 |
| Total FRS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS164 On 06/06/2025 Spot Bond | | | | | 0.00000 | 40.23323 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS165 On 01/08/2021 Spot Bond | | | | | 0.00000 | 13.51100 | | | | 0.00 | 0 | 0 |
| Total FRS166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS166 On 01/08/2022 Spot Bond | | | | | 0.00000 | 18.18478 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 17.86000 | | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS168 On 01/08/2021 Spot Bond | | | | | 0.00000 | 13.68555 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS169 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.33187 | | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.41398 | | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS172 On 13/11/2020 Spot Bond | | | | | 0.00000 | 107.55479 | | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS173 On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS174 On 26/01/2024 Spot Bond | | | | | 0.00000 | 30.91423 | | | | 0.00 | 0 | 0 |
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS175 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 30.91419 | | | | 0.00 | 0 | 0 |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS176 On 19/07/2024 Spot Bond | | | | | 0.00000 | 43.61879 | | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS177 On 02/08/2019 Spot Bond | | | | | 0.00000 | 106.27631 | | | | 0.00 | 0 | 0 |
| Total FRS178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS178 On 15/08/2019 Spot Bond | | | | | 0.00000 | 99.53816 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 18/09/2023 Spot Bond | | | | | 0.00000 | 102.09908 | | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 19/09/2019 Spot Bond | | | | | 0.00000 | 92.76030 | | | | 0.00 | 0 | 0 |
| Total FRS181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.97053 | | | | 0.00 | 0 | 0 |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 04/10/2021 Spot Bond | | | | | 0.00000 | 91.03520 | | | | 0.00 | 0 | 0 |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 16/11/2023 Spot Bond | | | | | 0.00000 | 90.93891 | | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.57210 | | | | 0.00 | 0 | 0 |
| Total FRS185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 104.53542 | | | | 0.00 | 0 | 0 |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 108.25564 | | | | 0.00 | 0 | 0 |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 23/01/2024 Spot Bond | | | | | 0.00000 | 108.69376 | | | | 0.00 | 0 | 0 |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 03/09/2019 Spot Bond | | | | | 0.00000 | 107.00365 | | | | 0.00 | 0 | 0 |
| Total FRS189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.61000 | 3.61000 | 3.61000 | 291.54842 | | | | 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 | | | 3.50000 | 3.50000 | 3.50000 | 292.87665 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 4.22000 | 4.22000 | 4.22000 | 284.31262 | | | | 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 | | | 3.80000 | 152.37776 | 3.80000 | 152.37090 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 101.05154 | | | | 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 | | | 3.50000 | 153.63332 | 3.50000 | 153.62766 | | | | 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 | 100.89070 | | | | 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 | | | 3.88000 | 104.32715 | 3.88000 | 104.32224 | | | | 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 | | | 3.59500 | 79.53229 | 3.59500 | 111.09447 | | | | 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 | | | 3.77000 | 3.77000 | 3.77000 | 128.32408 | | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS87 On 31/01/2025 Spot Bond | | | 3.80000 | 3.80000 | 3.80000 | 128.11446 | | | | 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 | | | 4.41000 | 4.41000 | 4.41000 | 282.10302 | | | | 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 | | | 7.72500 | 103.73635 | 7.72500 | 103.71463 | | | | 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 | | | 8.18500 | 104.71818 | 8.18500 | 104.69511 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total FRX20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 8.61500 | 8.61500 | 8.61500 | 97.39221 | | | | 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 | | | 9.06000 | 110.15782 | 9.06000 | 110.13101 | | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX25 On 26/07/2025 Spot Bond | | | 9.65000 | 101.68517 | 9.65000 | 101.65869 | | | | 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 | | | 9.46000 | 104.45625 | 9.46000 | 104.42973 | | | | 0.00 | 0 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.61000 | 103.34507 | 9.61000 | 103.31872 | | | | 0.00 | 0 | 10,100,000,000 |
| Total FRX27 SPOT | | | | | | | | | | 0.00 | 0 | 10,100,000,000 |
| Total For FRX27 | | | | | | | | | | 0.00 | 0 | 10,100,000,000 |
| FRX28 On 26/07/2028 Spot Bond | | | 9.80000 | 103.19653 | 9.80000 | 103.16926 | | | | 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 | | | 10.08000 | 98.93182 | 10.08000 | 98.90494 | | | | 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 | | | 10.23500 | 95.51173 | 10.23500 | 95.48540 | | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.24000 | 106.71953 | 10.24000 | 106.69026 | | | | 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 | | | 11.10500 | 76.98802 | 11.10500 | 76.96517 | | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.48701 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.50795 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.52512 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.60173 | | | | 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 | 100.52553 | | | | 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 | 100.92837 | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| FS6A1 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.43660 | | | | 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 | 99.75834 | | | | 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 | 100.46619 | | | | 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 | 100.47373 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6C1L 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 |
| FS6D1L 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 |
| FS6E1L 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 | 101.54218 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For GBL03 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 100.29226 | | | | 0.00 | 0 | 0 |
| Total GBL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL04 | | | | | | | | | | 0.00 | 0 | 0 |
| GH2A1 On 25/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GH2A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH2A1U | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.35700 | | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.36104 | | | | 0.00 | 0 | 0 |
| Total GH31A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A3 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31B On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.38725 | | | | 0.00 | 0 | 0 |
| Total GH31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31B | | | | | | | | | | 0.00 | 0 | 0 |
| GH31C On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.41946 | | | | 0.00 | 0 | 0 |
| Total GH31C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31C | | | | | | | | | | 0.00 | 0 | 0 |
| GH31D On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.43957 | | | | 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| 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 |
| 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 | 102.67328 | | | | 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 | 101.97933 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | | 0.00000 | 100.76047 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For GRT10 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.90923 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/06/2020 Spot Bond | | | | | 0.00000 | 102.48958 | | | | 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 | 101.33316 | | | | 0.00 | 0 | 0 |
| Total GRT13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT13 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.67076 | | | | 0.00 | 0 | 0 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT15 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.38799 | | | | 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 | 102.85794 | | | | 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 | | | 9.33500 | 107.07137 | 9.33500 | 107.04453 | | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.37958 | | | | 0.00 | 0 | 0 |
| Total GRT18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT18 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.71603 | | | | 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 | 102.90019 | | | | 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 | | | 10.20000 | 102.68523 | 10.20000 | 102.65716 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.30350 | | | | 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 | 101.56057 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 100.02192 | | | | 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 | 100.11444 | | | | 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 | 100.02342 | | | | 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 | 101.72279 | | | | 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 | 100.02099 | | | | 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 | 100.02145 | | | | 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 | 100.02210 | | | | 0.00 | 0 | 0 |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.28497 | | | | 0.00 | 0 | 0 |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 101.45635 | | | | 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 | 100.25453 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-----------------------|-----------------------|
| 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 | 101.01800 | | | | 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 | 101.53618 | | | | 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 | 101.47770 | | | | 0.00 | 67,000,000 | 33,500,000 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 67,000,000 | 33,500,000 |
| Total For HILB06 | | | | | | | | | | 0.00 | 67,000,000 | 33,500,000 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 101.49572 | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total For HILB07 | | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 101.88072 | | | | 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 | 101.76972 | | | | 0.00 | 0 | 50,000,000 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.86688 | | | | 0.00 | 19,175,000,000 | 10,000,000,000 |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 19,175,000,000 | 10,000,000,000 |
| Total For HILB10 | | | | | | | | | | 0.00 | 19,175,000,000 | 10,000,000,000 |
| 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 | 104.64500 | 10.00000 | 104.61800 | | | | 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 | 100.55020 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | | 0.00000 | 101.56445 | | | | 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 | 101.51977 | | | | 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 | 101.77947 | | | | 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 | | | 7.29500 | 104.27211 | 7.29500 | 104.25147 | | | | 0.00 | 0 | 4,100,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 4,100,000,000 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 4,100,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 40.00100 | 100.00000 | 39.91148 | | | | 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 | | | 3.96000 | 287.38408 | 3.96000 | 287.37004 | | | | 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 | | | 4.14000 | 4.14000 | 4.14000 | 288.13854 | | | | 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 | | | 3.92000 | 82.25043 | 3.92000 | 97.40058 | | | | 0.00 | 0 | 0 |
| Total HWAY33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY33 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2034 Spot Bond | | | 10.63000 | 90.68245 | 10.63000 | 90.65651 | | | | 0.00 | 0 | 1,990,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 10.14015 | 100.00000 | 10.11747 | | | | 0.00 | 0 | 0 |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 10.63500 | 90.38764 | 10.63500 | 90.36177 | | | | 0.00 | 0 | 500,000,000 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 10.13996 | 100.00000 | 10.11728 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|--------------------|
| 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 | 101.47457 | | | 0.00 | 0 | 0 |
| Total HWF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | 0.00 | 0 | 0 |
| HWF09 On 19/09/2019 Spot Bond | | | | | 0.00000 | 100.01187 | | | 0.00 | 0 | 280,000,000 |
| Total HWF09 SPOT | | | | | | | | | 0.00 | 0 | 280,000,000 |
| Total For HWF09 | | | | | | | | | 0.00 | 0 | 280,000,000 |
| HWF10 On 30/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total HWF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF10U | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 104.64500 | 10.00000 | 104.61800 | | | 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 | | | 3.16500 | 132.63903 | 3.16000 | 132.67165 | | 533,709,721,560,000.00 | 168,628,664,000 | 222,519,532,000 | |
| Total I2025 SPOT | | | | | | | | 13,709,721,560,000.00 | 168,628,664,000 | 222,519,532,000 | |
| Total For I2025 | | | | | | | | 13,709,721,560,000.00 | 168,628,664,000 | 222,519,532,000 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.26000 | 100.48756 | 3.26000 | 100.48455 | | 100,291,597,788,000.00 | 30,764,293,800 | 59,394,646,900 | |
| Total I2029 SPOT | | | | | | | | 10,291,597,788,000.00 | 30,764,293,800 | 59,394,646,900 | |
| Total For I2029 | | | | | | | | 10,291,597,788,000.00 | 30,764,293,800 | 59,394,646,900 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.29000 | 101.42171 | 3.29000 | 101.41869 | | 272,955,786,992,000.00 | 82,965,284,800 | 97,987,314,600 | |
| Total I2033 SPOT | | | | | | | | 2,955,786,992,000.00 | 82,965,284,800 | 97,987,314,600 | |
| Total For I2033 | | | | | | | | 2,955,786,992,000.00 | 82,965,284,800 | 97,987,314,600 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.28000 | 121.10483 | 3.28000 | 121.10110 | | 263,290,257,600,000.00 | 80,271,420,000 | 249,202,900,000 | |
| Total I2038 SPOT | | | | | | | | 13,290,257,600,000.00 | 80,271,420,000 | 249,202,900,000 | |
| Total For I2038 | | | | | | | | 13,290,257,600,000.00 | 80,271,420,000 | 249,202,900,000 | |
| I2046 On 31/03/2046 Spot Bond | | | 3.30000 | 115.53563 | 3.30000 | 115.53205 | | 150,532,669,320,000.00 | 45,615,960,400 | 147,429,268,300 | |
| Total I2046 SPOT | | | | | | | | 10,532,669,320,000.00 | 45,615,960,400 | 147,429,268,300 | |
| Total For I2046 | | | | | | | | 10,532,669,320,000.00 | 45,615,960,400 | 147,429,268,300 | |
| I2050 On 31/12/2050 Spot Bond | | | 3.29500 | 119.67380 | 3.29500 | 119.67005 | | 29,574,520,284,000.00 | 8,975,575,200 | 191,457,358,342 | |
| Total I2050 SPOT | | | | | | | | 19,574,520,284,000.00 | 8,975,575,200 | 191,457,358,342 | |
| Total For I2050 | | | | | | | | 19,574,520,284,000.00 | 8,975,575,200 | 191,457,358,342 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| IB125U On 27/02/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB125U | | | | | | | | | | 0.00 | 0 | 0 |
| IB126U On 06/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB126U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB126U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL02U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL100 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.35701 | | | | 0.00 | 0 | 0 |
| Total IBL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL100 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL101 On 24/05/2022 Spot Bond | | | 8.81000 | 8.81000 | 8.81000 | 103.40944 | | | | 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 | 100.78104 | | | | 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 | 101.30012 | | | | 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 | 100.78579 | | | | 0.00 | 0 | 0 |
| Total IBL106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL106 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL108 On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.42025 | | | | 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 | | | 4.07000 | 286.08654 | 4.07000 | 286.07174 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 100.11939 | | | | 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 | 100.44101 | | | | 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 | 100.44099 | | | | 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 | 100.45876 | | | | 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 | 100.45270 | | | | 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 | 99.82810 | | | | 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 | 101.29008 | | | | 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 | 101.07872 | | | | 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 | 100.52340 | | | | 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 | 101.31336 | | | | 0.00 | 0 | 0 |
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.60446 | | | | 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 | 100.61673 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.60000 | 3.60000 | 3.60000 | 153.20735 | | | | 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 | 104.64500 | 10.00000 | 104.61800 | | | | 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 | | | 8.53000 | 8.53000 | 8.53000 | 100.08241 | | | | 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 | | | 8.16500 | 102.17244 | 8.16500 | 102.14986 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 9.45500 | 103.76357 | 9.45500 | 103.73710 | | | | 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 | 101.61768 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | | 0.00000 | 101.14744 | | | | 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 | 100.98764 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 3.65000 | 153.00399 | 3.65000 | 152.99773 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 101.18496 | | | | 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 | 100.83784 | | | | 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 | | | 9.54500 | 104.46410 | 9.54500 | 104.43720 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL83 On 22/03/2019 Spot Bond | | | | | 0.00000 | 99.77414 | | | | 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 | 100.67413 | | | | 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 | 101.37024 | | | | 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 | | | 7.95000 | 103.34437 | 7.95000 | 103.32219 | | | | 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 | | | 8.57500 | 106.61095 | 8.57500 | 106.58622 | | | | 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 | 28.50435 | 100.00000 | 28.44057 | | | | 0.00 | 0 | 0 |
| Total IBL88/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL88/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL89 On 26/05/2021 Spot Bond | | | | | 0.00000 | 100.35916 | | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL90U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL90U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 101.38305 | | | | 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 | 100.19337 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|---------------|
| Total IBL94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.09786 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | | 0.00000 | 100.06796 | | | | 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 | 101.61932 | | | | 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 | 103.56401 | | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL99 On 21/10/2019 Spot Bond | | | 8.99000 | 103.52477 | 8.99000 | 103.49976 | | | | 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 | 9.58655 | 100.00000 | 9.56511 | | | | 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 | 100.96372 | | | | 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 | | | 8.42500 | 103.11319 | 8.42500 | 103.08981 | | | 71,275,500,000,000.00 | 8,460,000,000 | 2,120,000,000 | |
| Total IDCG03 SPOT | | | | | | | | | 71,275,500,000,000.00 | 8,460,000,000 | 2,120,000,000 | |
| Total For IDCG03 | | | | | | | | | 71,275,500,000,000.00 | 8,460,000,000 | 2,120,000,000 | |
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.70127 | | | 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 | | | 9.52000 | 102.97856 | 9.52000 | 102.95210 | | | 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 | 100.65134 | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------|------------------------|-----------------------|
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/05/2030 Spot Bond | | | 11.58500 | 101.78683 | 11.58500 | 101.71353 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 05/12/2019 Spot Bond | | | | | 0.00000 | 100.57002 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.16996 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2026 Spot Bond | | | 10.00000 | 107.11249 | 10.00000 | 107.08378 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 26/04/2021 Spot Bond | | | | | 0.00000 | 101.38851 | | | | 0.00 | 0 | 0 |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG12 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.39498 | | | | 0.00 | 0 | 0 |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG13 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.65602 | | | | 0.00 | 0 | 0 |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG14 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.06560 | | | | 0.00 | 0 | 0 |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG15 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.70122 | | | | 0.00 | 152,851,000,000 | 96,100,000,000 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 152,851,000,000 | 96,100,000,000 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 152,851,000,000 | 96,100,000,000 |
| IDCG16 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.78420 | | | | 0.00 | 0 | 0 |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG17 On 12/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 670,000,000,000,000.00 | 26,700,000,000 | 18,600,000,000 |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 26,700,000,000 | 18,600,000,000 |
| Total For IDCG18 | | | | | | | | | | 0.00 | 26,700,000,000 | 18,600,000,000 |
| IDCG18 On 12/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 080,000,000,000,000.00 | 50,800,000,000 | 35,300,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| Total IDCG19 SPOT | | | | | | | | | 10,000,000,000,000.00 | 50,800,000,000 | 35,300,000,000 |
| Total For IDCG19 | | | | | | | | | 10,000,000,000,000.00 | 50,800,000,000 | 35,300,000,000 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 101.60125 | | | 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 | 99.93165 | | | 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 | 7.11212 | 100.00000 | 7.09631 | | | 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 | | | 8.90000 | 101.40815 | 8.90000 | 101.38390 | | | 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 | | | 7.22500 | 106.53641 | 7.22500 | 106.51564 | | | 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 |
| IN289U On 30/06/2025 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 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 |
| IN367U On 22/03/2023 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 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 | 104.64500 | 10.00000 | 104.61800 | | | | 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 | 107.33165 | | | | 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 | 102.09041 | | | | 0.00 | 0 | 0 |
| Total ING360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING360 | | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 100.27303 | | | | 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 | 100.94603 | | | | 0.00 | 0 | 0 |
| Total ING371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING371 | | | | | | | | | | 0.00 | 0 | 0 |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.01142 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | 0 |
| ING383 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.28026 | | | | 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 | 83.06345 | | | | 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 | 100.90325 | | | | 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 | 101.27808 | | | | 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 | 102.15241 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.00221 | | | | 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 | | | 10.87500 | 104.23670 | 10.87500 | 104.20620 | | | | 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 | 101.16484 | | | | 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 | 104.64500 | 10.00000 | 104.61800 | | | | 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 | 101.78703 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 100.19381 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.10525 | | | | 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 | 99.85937 | | | | 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 | 101.87739 | | | | 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 | 101.89870 | | | | 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 | 101.92001 | | | | 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 | 99.86625 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 99.86108 | | | | 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 | 99.95372 | | | | 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 | 100.85690 | | | | 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 | 101.36193 | | | | 0.00 | 0 | 0 |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.71203 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.71966 | | | | 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 | 100.95844 | | | | 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 | 100.30982 | 2.75000 | 100.30225 | | | | 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 | | | 6.55000 | 144.44048 | 6.55000 | 144.42342 | | | | 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 | 100.26784 | | | | 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 | 101.66133 | | | | 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 | | | 5.16000 | 5.16000 | 5.16000 | 119.00546 | | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 5.16000 | 5.16000 | 5.16000 | 119.00546 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2020 Spot Bond | | | | | 0.00000 | 100.02587 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total IV031 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.33679 | | | 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 | | | 10.77500 | 103.87788 | 10.77500 | 103.84777 | | | 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 | 108.88272 | | | 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 | 101.53571 | | | 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 | 102.44284 | | | 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 | | | 5.75000 | 5.75000 | 5.75000 | 144.49657 | | | 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 | 107.76291 | | | 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 | | | 11.12500 | 107.27156 | 11.12500 | 107.23948 | | | 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 | 106.49103 | | | 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 | | | 11.01500 | 11.01500 | 11.01500 | 107.17469 | | 3,304,500,000,000.00 | 300,000,000 | 150,000,000 | |
| Total IV043 SPOT | | | | | | | | 3,304,500,000,000.00 | 300,000,000 | 150,000,000 | |
| Total For IV043 | | | | | | | | 3,304,500,000,000.00 | 300,000,000 | 150,000,000 | |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.24350 | | | 0.00 | 0 | 0 |
| Total IV044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV044 | | | | | | | | | 0.00 | 0 | 0 |
| IV045 On 31/01/2022 Spot Bond | | | 5.00000 | 147.47728 | 5.00000 | 147.46586 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| Total IV045 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV045 | | | | | | | | | 0.00 | 0 | 0 |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 100.80547 | | | 0.00 | 360,000,000 | 180,000,000 |
| Total IV046 SPOT | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total For IV046 | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| 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 |
| 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 | | | 5.25000 | 159.47028 | 5.25000 | 159.45699 | | | 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 |
| IVA881 On 14/03/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 99.85733 | | | 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 | | | 7.45000 | 7.45000 | 7.45000 | 99.73536 | | | 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 | 99.28123 | | | 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 | | | 7.55000 | 7.55000 | 7.55000 | 98.99661 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVA887 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA887 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA888 On 02/05/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.85491 | | | | 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 | | | 7.55000 | 7.55000 | 7.55000 | 98.71361 | | | | 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 | 98.55409 | | | | 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 | | | 7.65000 | 7.65000 | 7.65000 | 98.29016 | | | | 0.00 | 0 | 0 |
| Total IVA892 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA892 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA893 On 06/06/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.12844 | | | | 0.00 | 0 | 0 |
| Total IVA893 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA893 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 104.64500 | 10.00000 | 104.61800 | | | | 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 | 101.66940 | | | | 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 | 101.71178 | | | | 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 | 101.75050 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.02706 | | | | 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 | | | 8.42000 | 101.71207 | 8.42000 | 101.68927 | | | | 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 | 77.94985 | 100.00000 | 77.79109 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | | | 8.64500 | 102.70124 | 8.64500 | 102.67723 | | | | 0.00 | 0 | 0 |
| Total IVC040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC040 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC049 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.47682 | | | | 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 | 102.03652 | | | | 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 | 100.86666 | | | | 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 | 101.28918 | | | | 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 | 101.85951 | | | | 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 | 100.38927 | | | | 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 | | | 9.49500 | 105.92521 | 9.49500 | 105.89822 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.84733 | | | | 0.00 | 0 | 150,000,000 |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.10342 | | | | 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 | 101.87637 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | | 0.00000 | 100.09420 | | | | 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 | 99.97634 | | | | 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 | 101.85701 | | | | 0.00 | 0 | 0 |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC108 On 29/07/2019 Spot Bond | | | | | 0.00000 | 101.12421 | | | | 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 | 101.54231 | | | | 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 | | | 9.14500 | 104.26424 | 9.14500 | 104.23849 | | | | 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 | 100.50374 | | | | 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 | 99.95118 | | | | 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 | 100.58562 | | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC126 On 30/04/2019 Spot Bond | | | | | 0.00000 | 101.03652 | | | | 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 | 101.79342 | | | | 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 | 101.69451 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total IVC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC129 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC130 On 23/04/2019 Spot Bond | | | | | 0.00000 | 101.17590 | | | | 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 | 100.90776 | | | | 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 | 100.28069 | | | | 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 | 102.09551 | | | | 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 | 101.04577 | | | | 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 | 100.98451 | | | | 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 | 100.79212 | | | | 0.00 | 0 | 60,000,000 |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.31478 | | | | 0.00 | 0 | 0 |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC138 On 17/09/2019 Spot Bond | | | | | 0.00000 | 99.87153 | | | | 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 | 101.27247 | | | | 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 | 100.19576 | | | | 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 | 100.13992 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC146 On 03/12/2020 Spot Bond | | | | | 0.00000 | 100.18870 | | | | 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 | 99.77537 | | | | 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 | 99.97549 | | | | 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 | 99.97563 | | | | 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 | 101.27545 | | | | 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 | 100.80498 | | | | 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 |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.60386 | | | | 0.00 | 0 | 0 |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC157 On 27/02/2020 Spot Bond | | | | | 0.00000 | 100.28210 | | | | 0.00 | 0 | 0 |
| Total IVC157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC157 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 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 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 |
| JAS02 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.14663 | | | | 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 | 99.78301 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | | 0.00000 | 99.97626 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | | 0.00000 | 100.15005 | | | | 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 | 101.83766 | | | | 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 | | | 8.69500 | 107.38276 | 8.69500 | 107.35766 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | | 0.00000 | 100.61333 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For KAP008 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.37923 | | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP010 On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.35224 | | | | 0.00 | 0 | 0 |
| Total KAP010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP010 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 100.27499 | | | | 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 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.49263 | | | | 0.00 | 0 | 60,000,000 |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | 60,000,000 |
| KSB009 On 05/08/2020 Spot Bond | | | | | 0.00000 | 102.15928 | | | | 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 | 101.46521 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total KST01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KST01 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 9.99000 | 124.91818 | 9.99000 | 124.88454 | | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | | 0.00000 | 101.05596 | | | | 0.00 | 0 | 0 |
| Total LBK08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08/ On 30/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LBK08/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK08/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| LBK11 On 28/11/2019 Spot Bond | | | 8.91500 | 103.23958 | 8.91500 | 103.21471 | | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 102.76278 | 9.62000 | 102.73611 | | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 100.41995 | 9.71000 | 100.39366 | | | | 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 | 105.27384 | | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | | 0.00000 | 100.30263 | | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.47482 | | | | 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 | 103.28667 | | | | 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 | | | 9.44500 | 104.69813 | 9.44500 | 104.67159 | | | | 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 | 100.32862 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| Total LBK22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK22 | | | | | | | | | 0.00 | 0 | 0 |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.17932 | | | 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 | | | 9.69500 | 106.85505 | 9.69500 | 106.82726 | | 581,700,000,000.00 | 60,000,000 | 5,530,000,000 | |
| Total LBK24 SPOT | | | | | | | | 581,700,000,000.00 | 60,000,000 | 5,530,000,000 | |
| Total For LBK24 | | | | | | | | 581,700,000,000.00 | 60,000,000 | 5,530,000,000 | |
| LBK25 On 25/03/2019 Spot Bond | | | | | 0.00000 | 101.73650 | | | 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 | 102.02162 | | | 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 | 102.91561 | | | 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 | | | 10.92000 | 101.38669 | 10.92000 | 101.35692 | | 1,092,000,000,000.00 | 100,000,000 | 1,050,000,000 | |
| Total LBK28 SPOT | | | | | | | | 1,092,000,000,000.00 | 100,000,000 | 1,050,000,000 | |
| Total For LBK28 | | | | | | | | 1,092,000,000,000.00 | 100,000,000 | 1,050,000,000 | |
| LBK29 On 07/06/2023 Spot Bond | | | 9.49500 | 103.28704 | 9.49500 | 103.26071 | | | 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 | 99.82385 | | | 0.00 | 0 | 0 |
| Total LBK30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK30 | | | | | | | | | 0.00 | 0 | 0 |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 99.81090 | | | 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 | 100.80497 | | | 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 | 100.02961 | | | 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 | | | 7.89500 | 102.35336 | 7.89500 | 102.33147 | | | 0.00 | 0 | 580,000,000 |

| 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 LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 100.96362 | | | | 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 | | | 9.59500 | 106.25969 | 9.59500 | 106.23234 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 103.95614 | | | | 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 | 102.52119 | | | | 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 | 103.39720 | | | | 0.00 | 0 | 0 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.56791 | | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| LHC09L On 28/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC09U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC10L On 02/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC10U | | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.74500 | 105.62202 | 12.74500 | 105.58598 | | | | 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 | 100.97420 | | | | 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 | 100.86501 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total LHL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL27 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.96636 | | | | 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 | 101.67005 | | | | 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 | 101.25214 | | | | 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 | 100.48225 | | | | 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 | 100.92542 | | | | 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 | 100.54305 | | | | 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 | 100.79836 | | | | 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 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total MAQ130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ130 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 09/12/2019 Spot Bond | | | | | 0.00000 | 100.04539 | | | | 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 | 100.88741 | | | | 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 | 98.73595 | | | | 0.00 | 0 | 0 |
| Total MAQ133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ133 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 22/03/2019 Spot Bond | | | | | 0.00000 | 99.79853 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| Total MAQ134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ134 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 10/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 200,000,000,000,000.00 | 22,000,000,000 | 11,000,000,000 |
| Total MAQ135 SPOT | | | | | | | | | 10,000,000,000,000.00 | 22,000,000,000 | 11,000,000,000 |
| Total For MAQ135 | | | | | | | | | 10,000,000,000,000.00 | 22,000,000,000 | 11,000,000,000 |
| MBF04 On 07/06/2019 Spot Bond | | | | | 0.00000 | 100.19641 | | | 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 | 99.96052 | | | 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 | 100.72037 | | | 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 | 101.95742 | | | 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 | 102.10066 | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total MBF055 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For MBF055 | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.53120 | | | 0.00 | 0 | 500,000,000 |
| Total MBF057 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For MBF057 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| 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 | 100.43484 | | | 0.00 | 0 | 0 |
| Total MBF059 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF059 | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 100.50264 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF061 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 12/09/2019 Spot Bond | | | | | 0.00000 | 99.99989 | | | | 0.00 | 0 | 0 |
| Total MBP035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 11/04/2020 Spot Bond | | | | | 0.00000 | 101.38146 | | | | 0.00 | 0 | 0 |
| Total MBP036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP036 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 26/05/2020 Spot Bond | | | | | 0.00000 | 100.32443 | | | | 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 | 100.84546 | | | | 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 | 100.34750 | | | | 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 | 100.35357 | | | | 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 | 101.30251 | | | | 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 | 100.98466 | | | | 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 | 100.99098 | | | | 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 | 101.69458 | | | | 0.00 | 0 | 0 |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.71504 | | | | 0.00 | 0 | 0 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.31857 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.32240 | | | | 0.00 | 0 | 0 |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.05000 | 103.73960 | 8.05000 | 103.71689 | | | | 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 | 103.74439 | 8.00000 | 103.72182 | | | | 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 | | | 7.96000 | 103.70615 | 7.96000 | 103.68370 | | | | 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 | 103.61779 | 8.91000 | 103.59270 | | | | 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 | 101.56771 | | | | 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 | | | 8.90000 | 104.53852 | 8.90000 | 104.51338 | | | | 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 | 101.89373 | | | | 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 | | | 8.54500 | 8.54500 | 8.54500 | 103.19437 | | | | 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 | 106.20219 | | | | 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 | | | 9.37500 | 9.37500 | 9.37500 | 99.93847 | | | | 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 | | | 10.27500 | 10.27500 | 10.27500 | 100.02258 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total MMF201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF201 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF30 On 15/12/2024 Spot Bond | | | 13.57500 | 13.57500 | 13.57500 | 100.32675 | | | | 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 | 99.89963 | | | | 0.00 | 0 | 0 |
| Total MMF401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF401 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2019 Spot Bond | | | | | 0.00000 | 99.86593 | | | | 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 | | | 8.72500 | 8.72500 | 8.72500 | 102.29066 | | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2020 Spot Bond | | | | | 0.00000 | 100.34110 | | | | 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 | | | 11.45000 | 11.45000 | 11.45000 | 100.18435 | | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2022 Spot Bond | | | 9.79500 | 9.79500 | 9.79500 | 103.85809 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 103.16051 | | | | 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 | 106.24247 | | | | 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 | 102.03376 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total MTN06 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For MTN06 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 102.51234 | | | | 0.00 | 0 | 0 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.98632 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | 101.95942 | | | | 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 | 102.84304 | | | | 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 | 100.37056 | | | | 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 | 99.84618 | | | | 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 | 100.20057 | | | | 0.00 | 0 | 0 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 100.64364 | | | | 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 | 100.45641 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.45164 | | | | 0.00 | 0 | 0 |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211On 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 | 102.10991 | | | | 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 | 102.21768 | | | | 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 | 101.96978 | | | | 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 | 102.08397 | | | | 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 | 102.46464 | | | | 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 | 102.95700 | | | | 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 | | | 9.04500 | 100.16549 | 9.04500 | 100.14101 | | | | 0.00 | 0 | 800,000,000 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| NAM02 On 29/06/2020 Spot Bond | | | 8.11500 | 103.71508 | 8.11500 | 103.69242 | | | | 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 | | | 9.39500 | 103.43958 | 9.39500 | 103.41334 | | | | 0.00 | 0 | 0 |
| Total NAM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM03 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM04 On 01/08/2026 Spot Bond | | | 10.45000 | 101.44208 | 10.45000 | 101.41354 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK11/On 28/11/2020 Spot Bond | | | 8.87000 | 102.64144 | 8.87000 | 102.61683 | | | | 0.00 | 0 | 10,000,000,000 |
| Total NBK11A SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For NBK11A | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| NBK12/On 19/03/2021 Spot Bond | | | 7.87000 | 107.29741 | 7.87000 | 107.27453 | | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/On 19/03/2021 Spot Bond | | | 9.38000 | 104.53106 | 9.38000 | 104.50459 | | | | 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 | | | 9.19500 | 106.81227 | 9.19500 | 106.78575 | | | | 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 | | | 8.19500 | 104.20885 | 8.19500 | 104.18586 | | | | 0.00 | 0 | 5,387,800,000 |
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | 5,387,800,000 |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | 5,387,800,000 |
| NBK15/On 11/02/2022 Spot Bond | | | 8.44500 | 101.59178 | 8.44500 | 101.56856 | | | | 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 | | | 9.58500 | 100.09778 | 9.58500 | 100.07189 | | | | 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 | | | 9.76000 | 104.81922 | 9.76000 | 104.79178 | | | | 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 | | | 8.63500 | 103.27989 | 8.63500 | 103.25590 | | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19/On 01/06/2022 Spot Bond | | | 8.97500 | 104.49973 | 8.97500 | 104.47453 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/On 01/06/2026 Spot Bond | | | 9.75000 | 105.98256 | 9.75000 | 105.95485 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.95187 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21/On 21/07/2027 Spot Bond | | | 10.21000 | 103.79509 | 10.21000 | 103.76653 | | | | 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 | | | 9.53500 | 104.77403 | 9.53500 | 104.74707 | | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23/On 19/11/2025 Spot Bond | | | 9.72000 | 107.99940 | 9.72000 | 107.97109 | | | | 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 | 100.84339 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24/On 19/11/2027 Spot Bond | | | 9.80000 | 109.94930 | 9.80000 | 109.92024 | | | | 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 | 100.69843 | | | | 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 | | | 9.09500 | 9.09500 | 9.09500 | 105.74718 | | | | 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 | 103.46050 | | | | 0.00 | 0 | 900,000,000 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For NBK25B | | | | | | | | | | 0.00 | 0 | 900,000,000 |
| NBK26/On 10/05/2023 Spot Bond | | | 100.00000 | 17.12859 | 100.00000 | 17.09026 | | | | 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 | 104.38332 | | | | 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 | | | 10.01000 | 109.48849 | 10.01000 | 109.45895 | | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28/On 02/08/2023 Spot Bond | | | 9.50500 | 102.83837 | 9.50500 | 102.81200 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 101.21099 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29J On 31/07/2026 Spot Bond | | | 9.95000 | 103.99672 | 9.95000 | 103.96882 | | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30J On 20/02/2024 Spot Bond | | | 8.78000 | 103.77785 | 8.78000 | 103.75322 | | | | 0.00 | 0 | 0 |
| Total NBK30A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 18/02/2021 Spot Bond | | | | | 0.00000 | 101.61070 | | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31J On 09/11/2023 Spot Bond | | | 8.76500 | 105.62524 | 8.76500 | 105.60021 | | | | 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 | 100.55829 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I On 10/05/2019 Spot Bond | | | | | 0.00000 | 100.83190 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total NBK33B SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For NBK33B | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 102.09449 | | | | 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 | 102.60526 | | | | 0.00 | 0 | 2,000,000,000 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 103.56935 | | | | 0.00 | 0 | 0 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK37I On 02/08/2019 Spot Bond | | | | | 0.00000 | 100.92981 | | | | 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 | 102.28705 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 8.02000 | 101.67373 | 8.02000 | 101.65225 | | | | 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 | 70.78656 | 100.00000 | 70.65692 | | | | 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 | | | 11.22500 | 11.22500 | 11.22500 | 54.93816 | | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.03307 | | | | 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 | 100.84779 | | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.43081 | | | | 0.00 | 0 | 0 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 101.80997 | | | | 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 | 100.93429 | | | | 0.00 | 0 | 0 |
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK44B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.92750 | | | | 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 | 101.82802 | | | | 0.00 | 0 | 0 |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.44097 | | | | 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 | 100.66503 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 100.68461 | | | | 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 | 101.09621 | | | | 0.00 | 0 | 0 |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.43882 | | | | 0.00 | 0 | 0 |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.44854 | | | | 0.00 | 0 | 700,000,000 |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.45247 | | | | 0.00 | 0 | 0 |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 100.46477 | | | | 0.00 | 0 | 2,000,000,000 |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 102.59787 | | | | 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 | 99.80987 | | | | 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 | | | 10.39500 | 100.81564 | 10.39500 | 100.78742 | | | | 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 | 99.81094 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NCLN8 On 20/03/2024 Spot Bond | | | 10.43000 | 100.03239 | 10.43000 | 100.00430 | | | 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 | 99.80987 | | | 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 | 99.80803 | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 99.80587 | | | 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 | 99.76797 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| 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 | | | 8.35000 | 8.35000 | 8.35000 | 104.59893 | | | 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 | 101.76226 | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | | 0.00000 | 101.55340 | | | 0.00 | 0 | 0 |
| Total NED17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED17 | | | | | | | | | 0.00 | 0 | 0 |
| NED18 On 16/01/2020 Spot Bond | | | | | 0.00000 | 101.49921 | | | 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 | 104.40665 | | | 0.00 | 0 | 199,000,000 |
| Total NED19 SPOT | | | | | | | | | 0.00 | 0 | 199,000,000 |
| Total For NED19 | | | | | | | | | 0.00 | 0 | 199,000,000 |
| NED20 On 01/07/2020 Spot Bond | | | 8.84500 | 105.13516 | 8.84500 | 105.11003 | | | 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 | 105.49878 | | | 0.00 | 100,000,000 | 50,000,000 |
| Total NEDT1A SPOT | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For NEDT1A | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 103.71459 | | | 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 | 101.07473 | | | 0.00 | 0 | 2,900,000,000 |
| Total NET52 SPOT | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| Total For NET52 | | | | | | | | | 0.00 | 0 | 2,900,000,000 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 107.09739 | | | 0.00 | 100,000,000 | 50,000,000 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For NGL01 | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 105.03269 | | | 0.00 | 80,000,000 | 40,000,000 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For NGL02 | | | | | | | | | 0.00 | 80,000,000 | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.42034 | | | | 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 | 105.28580 | | | | 0.00 | 0 | 1,000,000,000 |
| Total NGL04 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NGL04 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 102.32525 | | | | 0.00 | 0 | 0 |
| Total NGL05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL05 | | | | | | | | | | 0.00 | 0 | 0 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.30699 | | | | 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 | 102.42477 | | | | 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 | 101.61965 | | | | 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 | 104.64500 | 10.00000 | 104.61800 | | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 104.46340 | 13.50000 | 104.42571 | | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/06/2019 Spot Bond | | | | | 0.00000 | 100.02947 | | | | 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 | 109.82466 | | | | 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 | 108.98082 | | | | 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 | | | 4.27500 | 4.27500 | 4.27500 | 207.11099 | | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NI210 On 31/03/2028 Spot Bond | | | 3.96000 | 3.96000 | 3.96000 | 176.20254 | | | | 0.00 | 0 | 0 |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | 0 |
| NI25 On 31/01/2025 Spot Bond | | | 3.91500 | 3.91500 | 3.91500 | 127.31445 | | | | 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 | | | 4.11000 | 4.11000 | 4.11000 | 93.19164 | | | | 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 |
| Total For NI33 | | | | | | | | | | 0.00 | 0 | 0 |
| NI38 On 31/01/2038 Spot Bond | | | 4.53000 | 4.53000 | 4.53000 | 100.89767 | | | | 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 | | | 4.02000 | 4.02000 | 4.02000 | 126.58894 | | | | 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 | | | 4.41000 | 4.41000 | 4.41000 | 123.93477 | | | | 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 | | | 4.43000 | 4.43000 | 4.43000 | 169.87605 | | | | 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 | | | 4.81000 | 164.96438 | 4.81000 | 164.95256 | | | | 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 | | | 4.14500 | 106.66196 | 4.14500 | 106.65617 | | | | 0.00 | 0 | 0 |
| Total NILB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB17 | | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 7.59500 | 103.46214 | 7.59500 | 103.44083 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| 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 | 100.37826 | | | | 0.00 | 0 | 0 |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | 0 |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.45641 | | | | 0.00 | 0 | 0 |
| Total NN04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN04 | | | | | | | | | | 0.00 | 0 | 0 |
| NN05 On 12/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 20,000,000,000 |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| NN06 On 12/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 12,500,000,000 |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | 12,500,000,000 |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | 12,500,000,000 |
| NNF01 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NNF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF01 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 8.22500 | 8.22500 | 8.22500 | 103.02316 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | | 0.00000 | 100.58338 | | | | 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 | 100.61751 | | | | 0.00 | 0 | 0 |
| Total NQ1A24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A24 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.44877 | | | | 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 | 100.44932 | | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NQ1B1 On 22/05/2020 Spot Bond | | | 8.42500 | 8.42500 | 8.42500 | 103.02960 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B17 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.44791 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B20 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.46870 | | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C10 On 22/05/2020 Spot Bond | | | 8.62500 | 8.62500 | 8.62500 | 103.03602 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C17 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.46875 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D5 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.51715 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D8 On 22/05/2019 Spot Bond | | | | | 0.00000 | 100.49801 | | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA0228 On 31/10/2022 Spot Bond | | | 8.77500 | 115.08782 | 8.77500 | 115.06052 | | | | 0.00 | 0 | 0 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA023 On 31/05/2023 Spot Bond | | | 4.20000 | 181.00281 | 4.20000 | 180.99280 | | | | 0.00 | 0 | 0 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA028 On 30/11/2028 Spot Bond | | | 10.95000 | 111.08488 | 10.95000 | 111.05235 | | | | 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 |
| NRA028/R186 On 30/11/2028 Spot Bond | | | 100.00000 | 15.44282 | 100.00000 | 15.40846 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NSN96U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.74551 | | | 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 | 101.68530 | | | 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 | 102.98051 | | | 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 | 101.09835 | | | 0.00 | 0 | 0 |
| Total NTC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC22 | | | | | | | | | 0.00 | 0 | 0 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.47504 | | | 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 | 101.70217 | | | 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 | 100.01801 | | | 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 | 100.02100 | | | 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 | 100.46083 | | | 0.00 | 0 | 0 |
| Total OMI01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OMI01 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| OML02 On 27/11/2019 Spot Bond | | | | | 0.00000 | 100.98741 | | | | 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 | | | 7.82000 | 103.65742 | 7.82000 | 103.63546 | | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | | 0.00000 | 100.61226 | | | | 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 | | | 8.97500 | 8.97500 | 8.97500 | 100.56428 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 9.84500 | 101.04739 | 9.84500 | 101.02056 | | | | 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 | | | 10.80000 | 100.49631 | 10.80000 | 100.46711 | | | | 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 | 100.67950 | | | | 0.00 | 0 | 0 |
| Total OML08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML08 | | | | | | | | | | 0.00 | 0 | 0 |
| OML09 On 14/09/2022 Spot Bond | | | 9.94500 | 102.73820 | 9.94500 | 102.71065 | | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 10.85000 | 102.25959 | 10.85000 | 102.22975 | | | | 0.00 | 0 | 880,000,000 |
| Total OML10 SPOT | | | | | | | | | | 0.00 | 0 | 880,000,000 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 880,000,000 |
| PBAJ1U 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 |
| PBAV1U 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 |
| PBBJ1U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| Total For PBKX1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLS1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBLT1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBLT1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUC1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBUJ1L On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBUJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBVJ1L 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 104.64500 | 10.00000 | 104.61800 | | | | 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 | 99.99983 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM44 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.79538 | | | | 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 | 100.28198 | | | | 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 | 100.28988 | | | | 0.00 | 0 | 0 |
| Total PMM48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM48 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM49 On 28/05/2019 Spot Bond | | | | | 0.00000 | 100.26659 | | | | 0.00 | 0 | 0 |
| Total PMM49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM49 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM50 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.28343 | | | | 0.00 | 0 | 0 |
| Total PMM50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM50 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.29944 | | | | 0.00 | 0 | 0 |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 100.02611 | | | | 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 | 100.45590 | | | | 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 | 100.47742 | | | | 0.00 | 0 | 0 |
| Total PRE2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|--------------------------|---------------|
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.49623 | | | 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 | 100.53381 | | | 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 | 100.53918 | | | 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 | 100.54454 | | | 0.00 | 0 | 0 |
| Total PRE2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2D1 | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 8.65500 | 112.62344 | 8.65000 | 112.62697 | | 030,807,171,848,500.00 | 1,967,742,018,700 | 1,997,921,185,100 | |
| Total R186 SPOT | | | | | | | | 10,807,171,848,500.00 | 967,742,018,700 | 997,921,185,100 | |
| Total For R186 | | | | | | | | 10,807,171,848,500.00 | 967,742,018,700 | 997,921,185,100 | |
| R197 On 07/12/2023 Spot Bond | | | 3.03000 | 298.64130 | 3.00000 | 299.00629 | | 11,745,829,542,000.00 | 3,876,511,400 | 31,977,000,000 | |
| Total R197 SPOT | | | | | | | | 11,745,829,542,000.00 | 3,876,511,400 | 31,977,000,000 | |
| Total For R197 | | | | | | | | 11,745,829,542,000.00 | 3,876,511,400 | 31,977,000,000 | |
| R202 On 07/12/2033 Spot Bond | | | 3.27500 | 231.86672 | 3.27500 | 231.85968 | | 889,860,075,000.00 | 271,713,000 | 290,792,455,500 | |
| Total R202 SPOT | | | | | | | | 889,860,075,000.00 | 271,713,000 | 290,792,455,500 | |
| Total For R202 | | | | | | | | 889,860,075,000.00 | 271,713,000 | 290,792,455,500 | |
| R2023 On 28/02/2023 Spot Bond | | | 7.79500 | 100.11796 | 7.79500 | 100.09715 | | 367,459,103,289,500.00 | 688,577,178,100 | 975,532,093,000 | |
| Total R2023 SPOT | | | | | | | | 17,459,103,289,500.00 | 688,577,178,100 | 975,532,093,000 | |
| Total For R2023 | | | | | | | | 17,459,103,289,500.00 | 688,577,178,100 | 975,532,093,000 | |
| R2030 On 31/01/2030 Spot Bond | | | 9.17000 | 92.93872 | 9.17000 | 92.91570 | | 533,226,485,070,000.00 | 167,200,271,000 | 673,172,190,700 | |
| Total R2030 SPOT | | | | | | | | 13,226,485,070,000.00 | 167,200,271,000 | 673,172,190,700 | |
| Total For R2030 | | | | | | | | 13,226,485,070,000.00 | 167,200,271,000 | 673,172,190,700 | |
| R2032 On 31/03/2032 Spot Bond | | | 9.40000 | 95.16413 | 9.40000 | 95.14012 | | 888,657,593,640,000.00 | 200,921,020,600 | 882,127,734,600 | |
| Total R2032 SPOT | | | | | | | | 18,657,593,640,000.00 | 200,921,020,600 | 882,127,734,600 | |
| Total For R2032 | | | | | | | | 18,657,593,640,000.00 | 200,921,020,600 | 882,127,734,600 | |
| R2035 On 28/02/2035 Spot Bond | | | 9.55500 | 94.79381 | 9.55500 | 94.76977 | | 332,039,196,212,000.00 | 453,379,298,400 | 1,025,946,823,500 | |
| Total R2035 SPOT | | | | | | | | 12,039,196,212,000.00 | 453,379,298,400 | 1,025,946,823,500 | |
| Total For R2035 | | | | | | | | 12,039,196,212,000.00 | 453,379,298,400 | 1,025,946,823,500 | |
| R2037 On 31/01/2037 Spot Bond | | | 9.64000 | 91.31470 | 9.64000 | 91.29096 | | 467,952,516,480,000.00 | 152,277,232,000 | 1,040,082,884,000 | |
| Total R2037 SPOT | | | | | | | | 17,952,516,480,000.00 | 152,277,232,000 | 1,040,082,884,000 | |
| Total For R2037 | | | | | | | | 17,952,516,480,000.00 | 152,277,232,000 | 1,040,082,884,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R2040 On 31/01/2040 Spot Bond | | | 9.72500 | 94.57151 | 9.72500 | 94.54670 | | | 124,644,828,165,000.00 | 321,300,239,400 | 768,170,565,300 |
| Total R2040 SPOT | | | | | | | | | 14,644,828,165,000.00 | 321,300,239,400 | 768,170,565,300 |
| Total For R2040 | | | | | | | | | 14,644,828,165,000.00 | 321,300,239,400 | 768,170,565,300 |
| R2044 On 31/01/2044 Spot Bond | | | 9.72000 | 91.93382 | 9.72000 | 91.90972 | | | 925,684,102,955,520.00 | 95,234,990,016 | 630,240,962,616 |
| Total R2044 SPOT | | | | | | | | | 15,684,102,955,520.00 | 95,234,990,016 | 630,240,962,616 |
| Total For R2044 | | | | | | | | | 15,684,102,955,520.00 | 95,234,990,016 | 630,240,962,616 |
| R2048 On 28/02/2048 Spot Bond | | | 9.69000 | 91.22750 | 9.69000 | 91.20405 | | | 920,176,767,692,000.00 | 1,126,953,226,800 | 1,274,277,202,200 |
| Total R2048 SPOT | | | | | | | | | 10,176,767,692,000.00 | 126,953,226,800 | 274,277,202,200 |
| Total For R2048 | | | | | | | | | 10,176,767,692,000.00 | 126,953,226,800 | 274,277,202,200 |
| R207 On 15/01/2020 Spot Bond | | | 6.53500 | 101.70604 | 6.54500 | 101.67982 | | | 634,830,694,797,500.00 | 403,187,558,500 | 141,490,258,500 |
| Total R207 SPOT | | | | | | | | | 14,830,694,797,500.00 | 403,187,558,500 | 141,490,258,500 |
| Total For R207 | | | | | | | | | 14,830,694,797,500.00 | 403,187,558,500 | 141,490,258,500 |
| R208 On 31/03/2021 Spot Bond | | | 7.05500 | 102.46331 | 7.07500 | 102.40633 | | | 903,052,841,511,000.00 | 128,001,820,200 | 592,031,963,900 |
| Total R208 SPOT | | | | | | | | | 13,052,841,511,000.00 | 128,001,820,200 | 592,031,963,900 |
| Total For R208 | | | | | | | | | 13,052,841,511,000.00 | 128,001,820,200 | 592,031,963,900 |
| R209 On 31/03/2036 Spot Bond | | | 9.52500 | 75.46259 | 9.51000 | 75.54278 | | | 825,516,955,730,000.00 | 1,136,537,213,200 | 1,518,541,611,000 |
| Total R209 SPOT | | | | | | | | | 15,516,955,730,000.00 | 136,537,213,200 | 518,541,611,000 |
| Total For R209 | | | | | | | | | 15,516,955,730,000.00 | 136,537,213,200 | 518,541,611,000 |
| R210 On 31/03/2028 Spot Bond | | | 3.26000 | 186.14121 | 3.25000 | 186.28214 | | | 233,142,160,000.00 | 71,516,000 | 37,182,198,600 |
| Total R210 SPOT | | | | | | | | | 233,142,160,000.00 | 71,516,000 | 37,182,198,600 |
| Total For R210 | | | | | | | | | 233,142,160,000.00 | 71,516,000 | 37,182,198,600 |
| R212 On 31/01/2022 Spot Bond | | | 3.00000 | 155.75370 | 3.00000 | 155.75007 | | | 157,730,055,800,000.00 | 385,910,018,600 | 229,115,347,500 |
| Total R212 SPOT | | | | | | | | | 17,730,055,800,000.00 | 385,910,018,600 | 229,115,347,500 |
| Total For R212 | | | | | | | | | 17,730,055,800,000.00 | 385,910,018,600 | 229,115,347,500 |
| R213 On 28/02/2031 Spot Bond | | | 9.29000 | 83.90899 | 9.28500 | 83.91993 | | | 853,330,032,566,000.00 | 414,782,565,400 | 563,298,215,900 |
| Total R213 SPOT | | | | | | | | | 13,330,032,566,000.00 | 414,782,565,400 | 563,298,215,900 |
| Total For R213 | | | | | | | | | 13,330,032,566,000.00 | 414,782,565,400 | 563,298,215,900 |
| R214 On 28/02/2041 Spot Bond | | | 9.69500 | 71.38874 | 9.69500 | 71.37038 | | | 980,756,695,946,500.00 | 513,744,888,700 | 697,290,183,700 |
| Total R214 SPOT | | | | | | | | | 10,756,695,946,500.00 | 513,744,888,700 | 697,290,183,700 |
| Total For R214 | | | | | | | | | 10,756,695,946,500.00 | 513,744,888,700 | 697,290,183,700 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.62164 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |
| RDF02U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDF05I 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 |
| RDF06I On 28/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF06U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF07I On 22/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF07U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF08I 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 |
| RDF09I 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 |
| RDF10I 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 |
| RDF11I 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 |
| RDF12I 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| RDF17U 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 |
| RDFB05 On 27/11/2019 Spot Bond | | | | | 0.00000 | 100.77476 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB06 On 22/03/2019 Spot Bond | | | | | 0.00000 | 99.79022 | | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB06/JIBAR 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 |
| RDFB07 On 30/09/2019 Spot Bond | | | | | 0.00000 | 102.14116 | | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB08 On 30/09/2021 Spot Bond | | | | | 0.00000 | 102.32728 | | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB09 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.19800 | | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB10 On 27/03/2020 Spot Bond | | | | | 0.00000 | 102.06219 | | | | 0.00 | 0 | 0 |
| Total RDFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB11 On 27/03/2022 Spot Bond | | | | | 0.00000 | 102.23513 | | | | 0.00 | 0 | 0 |
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB12 On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.31742 | | | | 0.00 | 0 | 0 |
| Total RDFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB13 On 12/03/2021 Spot Bond | | | | | 0.00000 | 99.96345 | | | | 0.00 | 540,000,000 | 270,000,000 |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 540,000,000 | 270,000,000 |
| Total For RDFB13 | | | | | | | | | | 0.00 | 540,000,000 | 270,000,000 |
| RDFB14 On 12/03/2023 Spot Bond | | | | | 0.00000 | 99.99979 | | | | 0.00 | 0 | 0 |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| RDFB1 On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.16724 | | | | 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 | 100.67887 | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For RDFB16 | | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| RDFB1 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.69835 | | | | 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 | 100.71399 | | | | 0.00 | 0 | 0 |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 04/06/2019 Spot Bond | | | | | 0.00000 | 100.17784 | | | | 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 | 101.22593 | | | | 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 | 100.58117 | | | | 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 | 100.92111 | | | | 0.00 | 0 | 0 |
| Total RDFC47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC47 | | | | | | | | | | 0.00 | 0 | 0 |
| REB14 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 | 100.45646 | | | | 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 | 102.13529 | | | | 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 | 102.39613 | | | | 0.00 | 0 | 0 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 99.81768 | | | | 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 | 100.48593 | | | | 0.00 | 0 | 0 |
| Total RED401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED401 | | | | | | | | | | 0.00 | 0 | 0 |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.23029 | | | | 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 | 102.79099 | | | | 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 | 103.46866 | | | | 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 | 100.67682 | | | | 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 | 102.22106 | | | | 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 | 101.03561 | | | | 0.00 | 0 | 0 |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED901 | | | | | | | | | | 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 | 100.37036 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 101.20828 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RES36 On 21/10/2019 Spot Bond | | | | | 0.00000 | 101.23227 | | | 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 | 100.86090 | | | 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 | 101.39081 | | | 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 | 100.29149 | | | 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 |
| Total For RES44U | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 8.61000 | 106.46970 | 8.61000 | 106.44505 | | | 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 | | | 9.44500 | 102.64636 | 9.44500 | 102.62034 | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 10.88500 | 98.79711 | 10.88500 | 98.76834 | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 104.64500 | 10.00000 | 104.61800 | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBK17 On 30/07/2019 Spot Bond | | | | | 0.00000 | 101.27934 | | | | 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 | 102.19183 | | | | 0.00 | 0 | 0 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.21254 | | | | 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 | 101.41615 | | | | 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 | 102.45535 | | | | 0.00 | 0 | 0 |
| Total SBK21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK21 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 102.72708 | | | | 0.00 | 0 | 0 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK22 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK23 On 28/05/2022 Spot Bond | | | 10.09500 | 107.25164 | 10.09500 | 107.22247 | | | | 0.00 | 0 | 2,030,000,000 |
| Total SBK23 SPOT | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| Total For SBK23 | | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.67165 | | | | 0.00 | 0 | 500,000,000 |
| Total SBK24 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For SBK24 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| 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 | 105.60936 | | | | 0.00 | 0 | 30,000,000 |
| Total SBK25 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For SBK25 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 9.52500 | 109.76985 | 9.52500 | 109.74179 | | | | 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 | 100.95079 | | | | 0.00 | 0 | 0 |
| Total SBN01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 103.15833 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.46000 | 105.71163 | 8.46000 | 105.68757 | | | 0.00 | 0 | 2,580,000,000 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 2,580,000,000 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 2,580,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 9.33500 | 106.92882 | 9.33500 | 106.90187 | | | 0.00 | 0 | 0 |
| Total SBS20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS20 | | | | | | | | | 0.00 | 0 | 0 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.27091 | | | 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 | 100.55624 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total SBS24 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For SBS24 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| SBS25 On 24/05/2019 Spot Bond | | | 7.74000 | 102.86447 | 7.74000 | 102.84299 | | | 0.00 | 0 | 0 |
| Total SBS25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS25 | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 8.79500 | 105.83558 | 8.79500 | 105.81043 | | | 0.00 | 0 | 1,920,000,000 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 1,920,000,000 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 1,920,000,000 |
| SBS29 On 12/06/2019 Spot Bond | | | 7.76000 | 102.36457 | 7.76000 | 102.34322 | | | 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 | | | 9.45000 | 95.99887 | 9.45000 | 95.97439 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | | 0.00000 | 100.14342 | | | 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 | | | 9.54000 | 103.79545 | 9.54000 | 103.76888 | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | | 0.00000 | 99.84705 | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| SBS34 On 19/09/2024 Spot Bond | | | 9.50000 | 102.36737 | 9.50000 | 102.34113 | | | 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 | 101.50155 | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.12500 | 100.80785 | 8.12500 | 100.78567 | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 9.13000 | 100.88249 | 9.13000 | 100.85761 | | | 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 | | | 9.94500 | 99.59104 | 9.94500 | 99.56434 | | | 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 | | | 8.49500 | 103.00584 | 8.49500 | 102.98217 | | | 0.00 | 0 | 580,000,000 |
| Total SBS4 SPOT | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For SBS4 | | | | | | | | | 0.00 | 0 | 580,000,000 |
| SBS40 On 12/11/2020 Spot Bond | | | | | 0.00000 | 101.30984 | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 8.60000 | 107.57404 | 8.60000 | 107.54903 | | | 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 | | | 9.21500 | 110.51138 | 9.21500 | 110.48388 | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 9.54000 | 111.02273 | 9.54000 | 110.99415 | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.58428 | | | 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 | | | 8.62500 | 107.37906 | 8.62500 | 107.35402 | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.21141 | | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS48 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.24228 | | | | 0.00 | 0 | 0 |
| Total SBS48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS48 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 102.08571 | | | | 0.00 | 0 | 0 |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS49 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS50 On 31/01/2022 Spot Bond | | | 8.97500 | 102.25008 | 8.97500 | 102.22528 | | | | 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 | | | 9.69000 | 9.69000 | 9.69000 | 101.38520 | | | | 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 | 103.09008 | | | | 0.00 | 0 | 0 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS52 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 102.93155 | | | | 0.00 | 0 | 270,000,000 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| SBS54 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.41351 | | | | 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 | 101.00153 | | | | 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 | | | 8.45000 | 8.45000 | 8.45000 | 103.58632 | | | | 0.00 | 0 | 0 |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 100.95945 | | | | 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 | 102.01328 | | | | 0.00 | 0 | 1,000,000,000 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 101.41858 | | | | 0.00 | 0 | 0 |
| Total SBS59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS59 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 101.27386 | | | | 0.00 | 0 | 0 |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.94108 | | | | 0.00 | 0 | 0 |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 100.95175 | | | | 0.00 | 0 | 2,000,000,000 |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 100.97774 | | | | 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 | | | 4.01000 | 286.79341 | 4.01000 | 286.77902 | | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.47500 | 4.47500 | 4.47500 | 202.55491 | | | | 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 | 107.63990 | | | | 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 | 107.25973 | | | | 0.00 | 0 | 0 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT102 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.64802 | | | | 0.00 | 0 | 0 |
| Total SBT103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT103 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 103.23043 | | | | 0.00 | 0 | 3,200,000,000 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 3,200,000,000 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 3,200,000,000 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 100.28483 | | | | 0.00 | 0 | 2,000,000,000 |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SBT203 On 03/12/2023 Spot Bond | | | 9.84500 | 104.86389 | 9.84500 | 104.83621 | | | 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 | 102.11614 | | | 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 | 102.11628 | | | 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 | 101.91946 | | | 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 | 104.64500 | 10.00000 | 104.61800 | | | 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 | 102.16833 | | | 0.00 | 0 | 0 |
| Total SLI4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLI4 | | | | | | | | | 0.00 | 0 | 0 |
| SLRA1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.61556 | | | 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 | 100.63218 | | | 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 | 100.59981 | | | 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 | 100.61672 | | | 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 | 100.64254 | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.64901 | | | | 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 | 100.65028 | | | | 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 | 100.65374 | | | | 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 | 100.69712 | | | | 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 | 100.71086 | | | | 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 | 100.67918 | | | | 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 | 100.69409 | | | | 0.00 | 0 | 0 |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 103.20898 | | | | 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 | | | 10.04500 | 10.04500 | 10.04500 | 110.52802 | | | | 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 | 103.32712 | | | | 0.00 | 0 | 140,000,000 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.99591 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.99669 | | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SPDA1: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.96697 | | | | 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 | 100.66989 | | | | 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 | 100.66781 | | | | 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 | 100.46054 | | | | 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 | 100.69197 | | | | 0.00 | 0 | 0 |
| Total SPDA9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA9 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 09/09/2019 Spot Bond | | | | | 0.00000 | 100.02437 | | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 101.43843 | | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.88897 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | | | 8.47500 | 102.83954 | 8.47500 | 102.81609 | | | | 0.00 | 0 | 0 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 8.64500 | 99.54417 | 8.64500 | 99.52103 | | | | 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 | | | 8.64500 | 99.54417 | 8.64500 | 99.52103 | | | | 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 | | | 4.57500 | 4.57500 | 4.57500 | 122.83082 | | | | 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 | | | 10.15000 | 104.18454 | 10.15000 | 104.15621 | | | | 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 | | | 11.15500 | 73.15698 | 11.15500 | 73.13540 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN02: On 25/09/2019 Spot Bond | | | | | 0.00000 | 101.88872 | | | 0.00 | 0 | 0 |
| Total SSN027 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN027 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.04391 | | | 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 | 99.84982 | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 02/06/2020 Spot Bond | | | | | 0.00000 | 100.20127 | | | 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 | 100.55836 | | | 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 | 100.29062 | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 101.16644 | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.40630 | | | 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 | | | 9.19500 | 106.25198 | 9.19500 | 106.22574 | | | 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 | | | 4.32000 | 103.99687 | 4.32000 | 103.99072 | | | 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 | 99.09702 | | | 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 | 101.03760 | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 101.46975 | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 08/12/2023 Spot Bond | | | 4.03000 | 4.03000 | 4.03000 | 286.54303 | | | 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 | 101.69019 | | | 0.00 | 0 | 0 |
| Total SSN051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN051 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2020 Spot Bond | | | | | 0.00000 | 101.06938 | | | 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 | | | 7.12700 | 105.05383 | 7.12700 | 105.03362 | | | 0.00 | 0 | 0 |
| Total SSN053 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN053 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2022 Spot Bond | | | | | 0.00000 | 101.06389 | | | 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 | 100.88698 | | | 0.00 | 0 | 0 |
| Total SSN055 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 101.43897 | | | 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 | | | 4.05000 | 4.05000 | 4.05000 | 174.97030 | | | 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 | | | 3.96000 | 3.96000 | 3.96000 | 127.00294 | | | 0.00 | 0 | 0 |
| Total SSN062 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN062 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN06: On 31/01/2038 Spot Bond | | | 4.28000 | 4.28000 | 4.28000 | 104.59281 | | | 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 | | | 4.06000 | 4.06000 | 4.06000 | 93.60366 | | | 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 | | | 4.05000 | 4.05000 | 4.05000 | 174.97030 | | | 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 | 100.30212 | | | 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 | 100.29858 | | | 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 | 100.28979 | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 28/05/2028 Spot Bond | | | 9.65000 | 9.65000 | 9.65000 | 100.32194 | | | 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 | 99.92944 | | | 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 | 99.93058 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| 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 | 99.83528 | | | | 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 | 101.42650 | | | | 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 | 100.46700 | | | | 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 | 100.88120 | | | | 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 | 100.33213 | | | | 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 | 99.99957 | | | | 0.00 | 0 | 0 |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08(On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.87585 | | | | 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 | | | 4.15000 | 4.15000 | 4.15000 | 209.70395 | | | | 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 | 40,000,000 |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.67000 | 100.84961 | 9.67000 | 100.82344 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| T12A11 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.59863 | | | | 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 | | | 8.19500 | 100.86881 | 8.19500 | 100.84696 | | | | 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 | 100.48038 | | | | 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 | | | 8.09500 | 103.69061 | 8.09500 | 103.66788 | | | | 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 | 100.46557 | | | | 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 | | | 8.19500 | 103.38698 | 8.19500 | 103.36404 | | | | 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 | 100.31998 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A20 On 21/08/2020 Spot Bond | | | 8.14500 | 102.66192 | 8.14500 | 102.63927 | | | | 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 | 100.42696 | | | | 0.00 | 0 | 0 |
| Total T13A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A21 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A10 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.45891 | | | | 0.00 | 0 | 0 |
| Total T14A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A10 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.46896 | | | | 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 | 104.22372 | 8.55000 | 104.19962 | | | | 0.00 | 0 | 0 |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| T15OM On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.42561 | | | | 0.00 | 0 | 0 |
| Total T15OM3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM3 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | | 0.00000 | 99.82982 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | | 0.00000 | 101.52492 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS139 On 27/05/2019 Spot Bond | | | | | 0.00000 | 100.48487 | | | | 0.00 | 0 | 0 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS141 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.56004 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 101.04563 | | | | 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 | 100.20626 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS145 On 20/03/2022 Spot Bond | | | | | 0.00000 | 99.82058 | | | | 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 | 101.51949 | | | | 0.00 | 0 | 0 |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS148 On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.39328 | | | | 0.00 | 0 | 0 |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS149 On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.92483 | | | | 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 | 100.27381 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TFS152 On 25/04/2019 Spot Bond | | | | | 0.00000 | 101.05415 | | | | 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 | 101.39935 | | | | 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 | 101.47262 | | | | 0.00 | 0 | 0 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS155 On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.17968 | | | | 0.00 | 0 | 0 |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS156 On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.18327 | | | | 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 | 100.50850 | | | | 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 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A2 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.45897 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/08/2019 Spot Bond | | | 8.14500 | 8.14500 | 8.14500 | 100.93612 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.46921 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | 8.05500 | 100.69238 | 8.05500 | 100.67092 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.46921 | | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH12A: On 21/08/2019 Spot Bond | | | 8.16500 | 100.53421 | 8.16500 | 100.51251 | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.49226 | | | 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 | 100.49226 | | | 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 | 100.49226 | | | 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 | 100.49226 | | | 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 | 100.87745 | | | 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 | 100.87745 | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.53317 | | | 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 | 100.53266 | | | 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 | 100.69882 | | | 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 | 100.69457 | | | 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 | 100.72430 | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.69577 | | | 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 | 100.67093 | | | 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 | | | 8.29500 | 101.87469 | 8.29500 | 101.85182 | | | 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 | 101.29513 | | | 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 | | | 8.18500 | 102.45456 | 8.18500 | 102.43186 | | | 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 | 100.49214 | | | 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 | 100.49265 | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.50747 | | | 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 | 100.48316 | | | 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 | 100.49060 | | | 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 | 100.52790 | | | 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 | 100.53198 | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.53300 | | | 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 | 100.52828 | | | 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 | 100.55597 | | | 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 | 100.69587 | | | 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 | 100.69587 | | | 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 | 100.71109 | | | 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 | 100.68500 | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.70602 | | | 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 | 100.76291 | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.47610 | | | 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 | | | 8.37500 | 107.17492 | 8.37500 | 107.15064 | | | 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 | 100.72686 | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| TH14A7 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.69240 | | | 0.00 | 0 | 50,000,000 |
| Total TH14A7 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For TH14A7 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| TH14A8 On 21/11/2021 Spot Bond | | | 8.42500 | 105.05617 | 8.42500 | 105.03222 | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH14B1 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.50722 | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH14B2 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.96587 | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH14B3 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.48580 | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | 0.00 | 0 | 0 |
| TH14C1 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.53270 | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH14C2 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.94042 | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | 0.00 | 0 | 0 |
| TH14C3 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.51640 | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | 0.00 | 0 | 0 |
| TH14D1 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.68505 | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH14D2 On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.67442 | | | 0.00 | 0 | 0 |
| Total TH14D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH14D3 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.79677 | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | 0.00 | 0 | 0 |
| TH15A1 On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.45358 | | | 0.00 | 0 | 0 |
| Total TH15A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.46392 | | | 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 | 102.98315 | | | 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 | 100.45051 | | | 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 | 100.27334 | | | 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 | 100.44643 | | | 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 | 100.45165 | | | 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 | 100.47516 | | | 0.00 | 0 | 0 |
| Total TH15B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.47107 | | | 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 | 101.25065 | | | 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 | 100.49917 | | | 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 | 101.11307 | | | 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 | 100.48691 | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.64729 | | | 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 | 100.62190 | | | 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 | 100.59547 | | | 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 | 101.50994 | | | 0.00 | 0 | 100,000,000 |
| Total TH9A12 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For TH9A12 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| THE9B: On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.37337 | | | 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 | 102.28998 | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C4 | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2019 Spot Bond | | | | | 0.00000 | 102.25009 | | | 0.00 | 0 | 0 |
| Total THE9D4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D4 | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 7.93500 | 7.93500 | 7.93500 | 98.53886 | | | 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 | 54.94725 | 100.00000 | 54.84300 | | | 0.00 | 0 | 0 |
| TL20/R: On 25/11/2020 Spot Bond | | | 10.00000 | 104.64500 | 10.00000 | 104.61800 | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | 0.00 | 0 | 0 |
| TL21U On 09/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TL21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL21U | | | | | | | | | 0.00 | 0 | 0 |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.18812 | | | 0.00 | 0 | 0 |
| Total TL22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL22 | | | | | | | | | 0.00 | 0 | 0 |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.16890 | | | 0.00 | 0 | 0 |
| Total TL23 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 TL23 | | | | | | | | | 0.00 | 0 | 0 |
| TL24 On 05/09/2022 Spot Bond | | | 8.98500 | 100.35366 | 8.98500 | 100.32969 | | | 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 | | | 9.49500 | 100.54351 | 9.49500 | 100.51816 | | | 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 | 101.48336 | | | 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 | 101.40425 | | | 0.00 | 0 | 400,000,000 |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For TL27 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| TL28 On 24/04/2025 Spot Bond | | | 9.92000 | 100.66646 | 9.92000 | 100.63970 | | | 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 | 101.16653 | | | 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 | 99.79075 | | | 0.00 | 0 | 0 |
| Total TLC05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC05 | | | | | | | | | 0.00 | 0 | 0 |
| TLC06 On 22/03/2019 Spot Bond | | | | | 0.00000 | 100.39178 | | | 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 | | | 8.30500 | 102.94426 | 8.30500 | 102.92112 | | 390,861,537,000.00 | 47,063,400 | 32,834,723,700 | |
| Total TN20 SPOT | | | | | | | | 390,861,537,000.00 | 47,063,400 | 32,834,723,700 | |
| Total For TN20 | | | | | | | | 390,861,537,000.00 | 47,063,400 | 32,834,723,700 | |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 36.68829 | 100.00000 | 36.60619 | | 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 | 28.02324 | 100.00000 | 27.96053 | | 0.00 | 0 | 0 | |
| Total TN21U 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 TN21U | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 9.39500 | 108.95870 | 9.39500 | 108.93107 | | | 586,248,000,000.00 | 62,400,000 | 20,061,200,000 |
| Total TN23 SPOT | | | | | | | | | 586,248,000,000.00 | 62,400,000 | 20,061,200,000 |
| Total For TN23 | | | | | | | | | 586,248,000,000.00 | 62,400,000 | 20,061,200,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 16.41015 | 100.00000 | 16.37343 | | | 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 | | | 10.35000 | 96.64031 | 10.35000 | 96.61338 | | | 135,206,190,000.00 | 13,063,400 | 23,186,623,700 |
| Total TN25 SPOT | | | | | | | | | 135,206,190,000.00 | 13,063,400 | 23,186,623,700 |
| Total For TN25 | | | | | | | | | 135,206,190,000.00 | 13,063,400 | 23,186,623,700 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 10.46842 | 100.00000 | 10.44500 | | | 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 | | | 10.45000 | 94.19977 | 10.45000 | 94.17327 | | | 0.00 | 0 | 700,000,000 |
| Total TN27 SPOT | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For TN27 | | | | | | | | | 0.00 | 0 | 700,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 11.69931 | 100.00000 | 11.67313 | | | 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 | | | 11.04500 | 100.94063 | 11.04500 | 100.91082 | | | 0.00 | 0 | 11,880,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 11,880,000,000 |
| Total For TN30 | | | | | | | | | 0.00 | 0 | 11,880,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 123.10269 | 8.00000 | 123.07617 | | | 0.00 | 0 | 0 |
| Total TN30/R2030 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN30/R2030 | | | | | | | | | 0.00 | 0 | 0 |
| TN40 On 09/10/2040 Spot Bond | | | 11.75000 | 96.77217 | 11.75000 | 96.74183 | | | 0.00 | 0 | 10,000,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 104.55973 | 10.75000 | 104.52965 | | | 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 | 104.64500 | 10.00000 | 104.61800 | | | 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 | 101.43638 | | | 0.00 | 0 | 0 |
| Total TPDA05 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 TPDA05 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0: On 30/11/2020 Spot Bond | | | 8.68500 | 103.96096 | 8.68500 | 103.93655 | | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | 8.44500 | 104.29992 | 8.44500 | 104.27623 | | | | 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 | | | 8.24500 | 8.24500 | 8.24500 | 104.63914 | | | | 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 | 99.94982 | | | | 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 | 99.94845 | | | | 0.00 | 13,200,000,000 | 4,400,000,000 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 13,200,000,000 | 4,400,000,000 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 13,200,000,000 | 4,400,000,000 |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 99.94266 | | | | 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 | 99.94046 | | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 99.92611 | | | | 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 | 99.92611 | | | | 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 | 100.62646 | | | | 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 | 100.64200 | | | | 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 | | | 8.89500 | 103.36134 | 8.89500 | 103.33649 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 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 TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.62296 | | | | 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 | 100.63640 | | | | 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 | 100.74277 | | | | 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 | 100.72809 | | | | 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 |
| Total TRQ12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ12U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ13 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 |
| TRQ14 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 |
| TSE01 On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03 On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01 On 28/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.22332 | | | | 0.00 | 0 | 0 |
| Total TU1A11 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 TU1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.61931 | | | | 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 | 102.78573 | | | | 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 | 102.19415 | | | | 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 08/04/2019 Spot Bond | | | | | 0.00000 | 101.29605 | | | | 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 | 101.18685 | | | | 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 | 101.04384 | | | | 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 | 100.98121 | | | | 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 | 100.85595 | | | | 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 | 100.72301 | | | | 0.00 | 0 | 0 |
| Total TWC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC294 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 29/05/2019 Spot Bond | | | | | 0.00000 | 100.27104 | | | | 0.00 | 0 | 0 |
| Total TWC295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC295 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 05/06/2019 Spot Bond | | | | | 0.00000 | 100.10438 | | | | 0.00 | 0 | 6,300,000,000 |
| Total TWC296 SPOT | | | | | | | | | | 0.00 | 0 | 6,300,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total For TWC296 | | | | | | | | | 0.00 | 0 | 6,300,000,000 |
| UG21 On 02/03/2021 Spot Bond | | | 8.85300 | 103.58667 | 8.85300 | 103.56228 | | | 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 | | | 10.55000 | 103.81216 | 10.55000 | 103.78316 | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| Total VCJA4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA4U | | | | | | | | | 0.00 | 0 | 0 |
| VCJA5 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 |
| VCJA6 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 |
| VCJA7 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 |
| VCJA8 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 |
| VCJB1 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 |
| VCJB2 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3I 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 |
| VCJB4I 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 |
| VCJB5I 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 |
| VCJB6I 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 |
| VCJB7I 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 |
| VCJB8I On 20/04/2047 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1I 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 |
| VCPA2I 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 |
| VCPA3I 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 |
| VCPA4I 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 |
| VCPA5I 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 |
| VCPA6I 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VCPA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA7I 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 |
| VCPA8I 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 |
| 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total For VJB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 100.08976 | | | | 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 | 101.76232 | | | | 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 | 101.94771 | | | | 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 | 101.55263 | | | | 0.00 | 0 | 0 |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 101.22824 | | | | 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 | 101.06643 | | | | 0.00 | 0 | 50,000,000 |
| Total VKE12 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For VKE12 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 100.42395 | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| Total For VKE13 | | | | | | | | | | 0.00 | 140,000,000 | 70,000,000 |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.31749 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| 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 |
| Total VR845U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR845U | | | | | | | | | 0.00 | 0 | 0 |
| VR846L On 28/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VR846U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR846U | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.89646 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total WHL01 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For WHL01 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| 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 | 101.73091 | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total WHL02 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For WHL02 | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| 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 | 101.65242 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|------------------------|------------------------|
| 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 | | | 7.21000 | 102.95439 | 7.21000 | 102.93435 | | | | 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 | | | 7.18500 | 104.65909 | 7.18500 | 104.63868 | | | | 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 | | | 7.90000 | 104.78045 | 7.90000 | 104.75803 | | | | 0.00 | 0 | 50,000,000 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 26.54796 | 100.00000 | 26.48855 | | | | 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 | | | 6.59500 | 96.51323 | 6.59500 | 96.49593 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 82,342,105,419,701,500.00 | 899,178,325,816 | 380,299,736,658 |
| Total for SPOT : | | | | | | | | | | 82,342,105,419,701,500.00 | 899,178,325,816 | 380,299,736,658 |
| Total Futures | | | | | | | | | | 82 342 105 750 323 800.00 | 899,178,328,746 | 380,300,523,605 |
| Total Options | | | | | | | | | | 3 791 920.00 | 7,250 | 128,290 |
| Grand Total: | | | | | | | | | | 82,342,105,754,115,700.00 | 899,178,335,996 | 380,300,651,895 |