



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/09/2019

| 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 07/11/2019 Bond Future | | | 10.93065 | 76.98274 | 10.84804 | 77.46277 | | | 0.00 | 0 | 350 |
| ES33 On 06/02/2020 Bond Future | | | 11.05255 | 78.36177 | 10.96691 | 78.85024 | | | 0.00 | 0 | 0 |
| ES33 On 07/05/2020 Bond Future | | | 11.17033 | 76.00779 | 11.08154 | 76.50531 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 350 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 350 |
| ES42 On 07/11/2019 Bond Future | | | 11.28012 | 77.85958 | 11.19245 | 78.43817 | | | 0.00 | 0 | 4,919 |
| ES42 On 06/02/2020 Bond Future | | | 11.39692 | 79.25424 | 11.30614 | 79.84298 | | | 0.00 | 0 | 0 |
| ES42 On 07/05/2020 Bond Future | | | 11.51460 | 76.44592 | 11.42047 | 77.04555 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 4,919 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 4,919 |
| I2025 On 07/11/2019 Bond Future | | | 137.66212 | 137.66212 | 137.66687 | 137.66687 | | | 0.00 | 0 | 1,461 |
| I2025 On 06/02/2020 Bond Future | | | 138.68788 | 138.68788 | 138.69241 | 138.69241 | | | 0.00 | 0 | 0 |
| I2025 On 07/05/2020 Bond Future | | | 141.26885 | 141.26885 | 141.27360 | 141.27360 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 1,461 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 1,461 |
| I2029 On 07/11/2019 Bond Future | | | 102.13130 | 102.13130 | 102.13301 | 102.13301 | | | 0.00 | 0 | 4,260 |

| 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 | 06/02/2020 | Bond Future | | | 103.98584 | 103.98584 | 103.98737 | 103.98737 | | | 0.00 | 0 | 0 |
| I2029 | On | 07/05/2020 | Bond Future | | | 104.80836 | 104.80836 | 104.81004 | 104.81004 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 4,260 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 4,260 |
| I2033 | On | 07/11/2019 | Bond Future | | | 102.55223 | 102.55223 | 102.55258 | 102.55258 | | | 0.00 | 0 | 6,260 |
| I2033 | On | 06/02/2020 | Bond Future | | | 104.41447 | 104.41447 | 104.41458 | 104.41458 | | | 0.00 | 0 | 0 |
| I2033 | On | 07/05/2020 | Bond Future | | | 105.16197 | 105.16197 | 105.16232 | 105.16232 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,260 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,260 |
| I2038 | On | 07/11/2019 | Bond Future | | | 120.52723 | 120.52723 | 120.52792 | 120.52792 | | | 0.00 | 0 | 21,883 |
| I2038 | On | 06/02/2020 | Bond Future | | | 121.05754 | 121.05754 | 121.05806 | 121.05806 | | | 0.00 | 0 | 0 |
| I2038 | On | 07/05/2020 | Bond Future | | | 123.31052 | 123.31052 | 123.31121 | 123.31121 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 21,883 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 21,883 |
| I2046 | On | 07/11/2019 | Bond Future | | | 111.72381 | 111.72381 | 111.82637 | 111.82637 | | | 0.00 | 0 | 17,994 |
| I2046 | On | 06/02/2020 | Bond Future | | | 113.75253 | 113.75253 | 113.85678 | 113.85678 | | | 0.00 | 0 | 0 |
| I2046 | On | 07/05/2020 | Bond Future | | | 114.12115 | 114.12115 | 114.22740 | 114.22740 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 17,994 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 17,994 |
| I2050 | On | 07/11/2019 | Bond Future | | | 116.04819 | 116.04819 | 116.28092 | 116.28092 | | | 0.00 | 0 | 12,916 |
| I2050 | On | 06/02/2020 | Bond Future | | | 116.31998 | 116.31998 | 116.55661 | 116.55661 | | | 0.00 | 0 | 0 |
| I2050 | On | 07/05/2020 | Bond Future | | | 118.48475 | 118.48475 | 118.72586 | 118.72586 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 12,916 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 12,916 |
| R186 | On | 07/11/2019 | Bond Future | | | 8.37113 | 115.34491 | 8.29613 | 115.76980 | | 5.79 | 279,134,682.20 | 2,420 | 127,053 |
| R186 | On | 06/02/2020 | Bond Future | | | 8.42621 | 112.10728 | 8.34745 | 112.53956 | | 6.02 | 0.00 | 0 | 5,040 |
| R186 | On | 07/05/2020 | Bond Future | | | 8.47602 | 114.16726 | 8.39313 | 114.60763 | | 6.07 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 279,134,682.20 | 2,420 | 132,093 |
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Call | | | 2,641.42000 | 2,641.42 | 2,289,170 | 6.24 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Put | | | 212.00000 | 0.21200 | 284,640 | 6.24 | 0.00 | 0 | 4,955 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Put | | | 1,126.02000 | 1.12602 | 1,371,450 | 5.78 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Call | | | 749.65000 | 0.74965 | 570,190 | 5.78 | 0.00 | 0 | 4,955 |
| R186 | On | 07/11/2019 | Bond Future | 8.20 | Call | | | 675.50000 | 0.67550 | 508,170 | 5.76 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.20 | Put | | | 1,223.15000 | 1.22315 | 1,480,710 | 5.76 | 0.00 | 0 | 7,500 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Put | | | 93.57000 | 0.09357 | 128,700 | 6.48 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.25 | Put | | | 1,064.10000 | 1.06410 | 1,301,500 | 5.79 | 0.00 | 0 | 3,750 |
| R186 | On | 07/11/2019 | Bond Future | 8.25 | Call | | | 801.73000 | 0.80173 | 614,240 | 5.79 | 0.00 | 0 | 3,750 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 3,725.16000 | 3.72516 | 3,334,160 | 6.49 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 89.87000 | 0.08987 | 123,760 | 6.49 | 0.00 | 0 | 0 |

| 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 | 8.96 | Call | | | 3,776.01000 | 3.77601 | 3,383,800 | 6.50 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Put | | | 86.31000 | 0.08631 | 118,990 | 6.50 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Call | | | 3,674.43000 | 3.67443 | 3,284,670 | 6.48 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Put | | | 1,249.35000 | 1.24935 | 1,348,380 | 6.25 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Call | | | 2,446.62000 | 2.44662 | 2,111,000 | 6.26 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Put | | | 1,230.69000 | 1.23069 | 1,327,350 | 6.26 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Call | | | 2,375.63000 | 2.37563 | 2,044,770 | 6.24 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 4,157.76000 | 4.15776 | 3,746,380 | 6.73 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 640.43000 | 0.64043 | 661,330 | 6.73 | 0.00 | 0 | 1,007 |
| R186 | On | 06/02/2020 | Bond Future | 8.50 | Call | | | 2,202.03000 | 2.20203 | 1,883,530 | 6.19 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Put | | | 1,268.27000 | 1.26827 | 1,369,690 | 6.24 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.50 | Put | | | 1,366.71000 | 1.36671 | 1,480,490 | 6.19 | 0.00 | 0 | 1,007 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Call | | | 2,411.01000 | 2.41101 | 2,077,760 | 6.25 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.11 | Put | | | 2,422.02000 | 2.42202 | 2,645,940 | 5.95 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.11 | Call | | | 1,105.60000 | 1.10560 | 897,240 | 5.95 | 0.00 | 0 | 1,007 |
| R186 | On | 07/05/2020 | Bond Future | 8.08 | Call | | | 1,338.28000 | 1.33828 | 1,182,620 | 5.75 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.08 | Put | | | 3,022.26000 | 3.02226 | 3,306,970 | 5.75 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Call | | | 1,361.97000 | 1.36197 | 1,203,480 | 5.76 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Put | | | 2,991.66000 | 2.99166 | 3,273,540 | 5.76 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Call | | | 1,314.82000 | 1.31482 | 1,161,980 | 5.74 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Call | | | 464.45000 | 0.46445 | 431,200 | 5.36 | 13,798.40 | 32 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Put | | | 2,455.55000 | 2.45555 | 2,686,890 | 5.91 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Call | | | 1,850.90000 | 1.85090 | 1,641,870 | 5.91 | 52,539.84 | 32 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Call | | | 4,028.42000 | 4.02842 | 3,671,370 | 6.48 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Put | | | 3,053.11000 | 3.05311 | 3,340,640 | 5.74 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Put | | | 1,215.59000 | 1.21559 | 1,298,910 | 6.48 | 41,565.12 | 32 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Put | | | 4,793.82000 | 4.79382 | 5,200,940 | 5.36 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 107,903.36 | 96 | 45,931 |
| Total For R186 | | | | | | | | | | | | 279,242,585.56 | 2,516 | 178,024 |
| R197 | On | 07/11/2019 | Bond Future | | | 308.42131 | 308.42131 | 308.44102 | 308.44102 | | | 0.00 | 0 | 2,507 |
| R197 | On | 06/02/2020 | Bond Future | | | 306.36400 | 306.36400 | 306.38326 | 306.38326 | | | 0.00 | 0 | 40 |
| R197 | On | 07/05/2020 | Bond Future | | | 312.06540 | 312.06540 | 312.08535 | 312.08535 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,547 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,547 |
| R202 | On | 07/11/2019 | Bond Future | | | 233.65682 | 233.65682 | 233.65910 | 233.65910 | | | 0.00 | 0 | 9,010 |
| R202 | On | 06/02/2020 | Bond Future | | | 233.83220 | 233.83220 | 233.83397 | 233.83397 | | | 0.00 | 0 | 0 |
| R202 | On | 07/05/2020 | Bond Future | | | 238.18373 | 238.18373 | 238.18575 | 238.18575 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 9,010 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 9,010 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2023 | On | 07/11/2019 | Bond Future | | | 7.45768 | 102.38679 | 7.39083 | 102.58049 | | 2.40 | 0.00 | 0 | 54,077 |
| R2023 | On | 06/02/2020 | Bond Future | | | 7.48288 | 104.22090 | 7.40983 | 104.41785 | | 2.49 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | | | 7.48030 | 102.20307 | 7.40003 | 102.40377 | | 2.62 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 54,077 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Put | | | 44.44000 | 0.04444 | 37,280 | 3.03 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Call | | | 1,762.74000 | 1.76274 | 1,562,030 | 3.04 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Put | | | 42.84000 | 0.04284 | 35,830 | 3.04 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Call | | | 1,789.55000 | 1.78955 | 1,589,090 | 3.06 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Put | | | 41.25000 | 0.04125 | 34,490 | 3.06 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Call | | | 1,735.94000 | 1.73594 | 1,535,080 | 3.03 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Call | | | 916.09000 | 0.91609 | 682,220 | 2.51 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Put | | | 619.24000 | 0.61924 | 582,320 | 2.51 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Call | | | 933.43000 | 0.93343 | 698,360 | 2.51 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Put | | | 609.69000 | 0.60969 | 571,570 | 2.51 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Call | | | 950.91000 | 0.95091 | 714,680 | 2.52 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Put | | | 600.28000 | 0.60028 | 561,000 | 2.52 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Put | | | 1,567.22000 | 1.56722 | 1,642,100 | 2.18 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Call | | | 313.29000 | 0.31329 | 191,030 | 2.16 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Put | | | 1,600.26000 | 1.60026 | 1,678,700 | 2.16 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.90 | Call | | | 321.99000 | 0.32199 | 198,070 | 2.17 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.90 | Put | | | 1,583.54000 | 1.58354 | 1,660,320 | 2.17 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Call | | | 331.10000 | 0.33110 | 205,280 | 2.18 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 54,077 |
| R2030 | On | 07/11/2019 | Bond Future | | | 9.07558 | 95.17312 | 8.99115 | 95.70372 | | 8.39 | 0.00 | 0 | 73,122 |
| R2030 | On | 06/02/2020 | Bond Future | | | 9.14186 | 92.86935 | 9.05420 | 93.40923 | | 8.73 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | | | 9.20691 | 94.57589 | 9.11581 | 95.12583 | | 8.96 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 73,122 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Put | | | 251.32000 | 0.25132 | 333,380 | 9.07 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.30 | Call | | | 2,364.19000 | 2.36419 | 1,963,860 | 8.78 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.30 | Put | | | 442.45000 | 0.44245 | 572,720 | 8.78 | 0.00 | 0 | 2,750 |
| R2030 | On | 07/11/2019 | Bond Future | 9.20 | Call | | | 1,913.33000 | 1.91333 | 1,549,760 | 8.63 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.20 | Put | | | 608.04000 | 0.60804 | 775,070 | 8.63 | 0.00 | 0 | 2,750 |
| R2030 | On | 07/11/2019 | Bond Future | 9.25 | Call | | | 2,132.64000 | 2.13264 | 1,749,760 | 8.69 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.25 | Put | | | 518.44000 | 0.51844 | 666,160 | 8.69 | 0.00 | 0 | 5,333 |
| R2030 | On | 07/11/2019 | Bond Future | 9.35 | Call | | | 2,604.13000 | 2.60413 | 2,187,850 | 8.86 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.35 | Put | | | 376.21000 | 0.37621 | 490,530 | 8.86 | 0.00 | 0 | 2,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.85 | Call | | | 5,281.07000 | 5.28107 | 4,772,050 | 9.68 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.85 | Put | | | 64.83000 | 0.06483 | 86,410 | 9.68 | 0.00 | 0 | 2,500 |
| R2030 | On | 07/11/2019 | Bond Future | 8.40 | Put | | | 3,915.08000 | 3.91508 | 4,408,090 | 7.72 | 0.00 | 0 | 0 |

| 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 | 07/11/2019 | Bond Future | 8.40 | Call | | | 85.80000 | 0.08580 | 48,210 | 7.72 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 991.90000 | 0.99190 | 740,780 | 8.34 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 1,251.96000 | 1.25196 | 1,531,440 | 8.34 | 0.00 | 0 | 5,000 |
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Put | | | 2,928.55000 | 2.92855 | 3,373,170 | 7.87 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Call | | | 221.30000 | 0.22130 | 135,320 | 7.87 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Put | | | 776.58000 | 0.77658 | 977,230 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Call | | | 1,584.74000 | 1.58474 | 1,254,790 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 4,445.87000 | 4.44587 | 3,954,040 | 9.46 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 112.28000 | 0.11228 | 151,050 | 9.46 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Put | | | 2,767.64000 | 2.76764 | 3,201,780 | 7.91 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Call | | | 256.62000 | 0.25662 | 160,160 | 7.91 | 4,644.64 | 29 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Put | | | 823.96000 | 0.82396 | 1,033,410 | 8.51 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Call | | | 3,312.61000 | 3.31261 | 2,859,430 | 9.10 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Put | | | 234.57000 | 0.23457 | 311,990 | 9.10 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Call | | | 3,208.56000 | 3.20856 | 2,760,020 | 9.07 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Call | | | 1,507.29000 | 1.50729 | 1,186,140 | 8.51 | 34,398.06 | 29 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Call | | | 4,778.45000 | 4.77845 | 4,279,040 | 9.55 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Put | | | 90.39000 | 0.09039 | 121,580 | 9.55 | 3,525.82 | 29 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Call | | | 3,260.48000 | 3.26048 | 2,809,590 | 9.09 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Put | | | 242.82000 | 0.24282 | 322,530 | 9.09 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Put | | | 1,828.51000 | 1.82851 | 1,969,150 | 8.89 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Call | | | 2,453.59000 | 2.45359 | 2,051,690 | 8.90 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Put | | | 1,802.51000 | 1.80251 | 1,940,490 | 8.90 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Call | | | 2,383.27000 | 2.38327 | 1,986,500 | 8.88 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Put | | | 1,854.81000 | 1.85481 | 1,997,920 | 8.88 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 2,254.78000 | 2.25478 | 2,437,540 | 8.73 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 1,918.91000 | 1.91891 | 1,561,790 | 8.73 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 4,709.24000 | 4.70924 | 5,080,200 | 8.05 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 546.70000 | 0.54670 | 377,780 | 8.05 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Call | | | 2,418.31000 | 2.41831 | 2,019,070 | 8.89 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Call | | | 1,788.14000 | 1.78814 | 1,547,680 | 8.76 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Put | | | 3,790.43000 | 3.79043 | 4,099,910 | 8.76 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Call | | | 1,814.43000 | 1.81443 | 1,571,270 | 8.77 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Put | | | 3,754.43000 | 3.75443 | 4,061,210 | 8.77 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Call | | | 1,762.35000 | 1.76235 | 1,524,020 | 8.75 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Put | | | 3,826.98000 | 3.82698 | 4,138,590 | 8.75 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 42,568.52 | 87 | 48,973 |
| Total For R2030 | | | | | | | | | | | | 42,568.52 | 87 | 122,095 |
| R2032 | On | 07/11/2019 | Bond Future | | | 9.41835 | 92.51618 | 9.33424 | 93.09026 | | 9.69 | 0.00 | 0 | 48,218 |
| R2032 | On | 06/02/2020 | Bond Future | | | 9.49056 | 94.17350 | 9.40349 | 94.75766 | | 9.64 | 0.00 | 0 | 0 |

| 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 | 07/05/2020 | Bond Future | | | 9.55989 | 91.74390 | 9.46967 | 92.33892 | | 10.42 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 48,218 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 2,923.43000 | 2.92343 | 2,465,830 | 10.47 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 462.63000 | 0.46263 | 579,110 | 10.47 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Call | | | 2,975.77000 | 2.97577 | 2,515,170 | 10.49 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Put | | | 448.98000 | 0.44898 | 562,460 | 10.49 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Call | | | 3,028.30000 | 3.02830 | 2,564,760 | 10.51 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Put | | | 435.58000 | 0.43558 | 546,120 | 10.51 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 2,352.93000 | 2.35293 | 2,491,140 | 9.52 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Call | | | 2,259.58000 | 2.25958 | 1,818,740 | 9.50 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Put | | | 2,418.05000 | 2.41805 | 2,561,370 | 9.50 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Call | | | 2,294.47000 | 2.29447 | 1,850,950 | 9.51 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Put | | | 2,385.43000 | 2.38543 | 2,526,070 | 9.51 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 2,329.41000 | 2.32941 | 1,883,460 | 9.52 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Call | | | 2,159.21000 | 2.15921 | 1,859,750 | 10.07 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Put | | | 4,038.02000 | 4.03802 | 4,333,580 | 10.07 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Call | | | 2,100.80000 | 2.10080 | 1,804,630 | 10.04 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Put | | | 4,115.99000 | 4.11599 | 4,414,840 | 10.04 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Call | | | 2,129.89000 | 2.12989 | 1,831,940 | 10.06 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Put | | | 4,076.85000 | 4.07685 | 4,373,920 | 10.06 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 48,218 |
| R2035 | On | 07/11/2019 | Bond Future | | | 9.67112 | 95.47352 | 9.58724 | 96.10889 | | 10.52 | 27,687,320.80 | 290 | 97,234 |
| R2035 | On | 06/02/2020 | Bond Future | | | 9.74945 | 97.18380 | 9.66271 | 97.83033 | | 10.47 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | | | 9.81854 | 94.46582 | 9.72890 | 95.12433 | | 11.39 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | | | 9.88679 | 96.22593 | 9.79411 | 96.89675 | | 11.75 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 27,687,320.80 | 290 | 97,234 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Put | | | 5,365.93000 | 5.36593 | 5,961,980 | 9.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Call | | | 80.11000 | 0.08011 | 40,790 | 9.50 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Put | | | 1,714.41000 | 1.71441 | 2,037,510 | 10.55 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Call | | | 1,200.51000 | 1.20051 | 888,240 | 10.55 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 10.21 | Call | | | 4,815.37000 | 4.81537 | 4,239,050 | 11.95 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Put | | | 656.20000 | 0.65620 | 807,720 | 11.22 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Call | | | 2,901.71000 | 2.90171 | 2,414,130 | 11.24 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Put | | | 637.65000 | 0.63765 | 785,440 | 11.24 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Call | | | 2,792.19000 | 2.79219 | 2,312,020 | 11.20 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 10.21 | Put | | | 244.28000 | 0.24428 | 303,330 | 11.95 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Put | | | 675.21000 | 0.67521 | 830,410 | 11.20 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Call | | | 2,846.76000 | 2.84676 | 2,362,910 | 11.22 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Call | | | 2,402.62000 | 2.40262 | 1,906,970 | 10.27 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Put | | | 2,874.13000 | 2.87413 | 3,025,010 | 10.27 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Call | | | 2,439.97000 | 2.43997 | 1,941,460 | 10.28 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Put | | | 2,836.06000 | 2.83606 | 2,984,080 | 10.28 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Call | | | 2,365.58000 | 2.36558 | 1,872,580 | 10.25 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Put | | | 2,912.60000 | 2.91260 | 3,066,130 | 10.25 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Put | | | 4,377.45000 | 4.37745 | 4,687,220 | 11.09 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 4,462.42000 | 4.46242 | 4,775,520 | 11.06 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Call | | | 8,329.58000 | 8.32958 | 7,811,380 | 13.05 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Put | | | 1,213.62000 | 1.21362 | 1,353,930 | 13.05 | 39,263.97 | 29 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Call | | | 2,555.06000 | 2.55506 | 2,208,270 | 11.07 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Put | | | 4,419.63000 | 4.41963 | 4,731,350 | 11.07 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Call | | | 2,588.83000 | 2.58883 | 2,240,090 | 11.09 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Put | | | 6,211.54000 | 6.21154 | 6,589,650 | 10.49 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Call | | | 1,473.98000 | 1.47398 | 1,193,580 | 10.49 | 34,613.82 | 29 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 3,378.34000 | 3.37834 | 3,635,430 | 11.39 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 3,533.95000 | 3.53395 | 3,132,530 | 11.39 | 90,843.37 | 29 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 2,521.81000 | 2.52181 | 2,176,400 | 11.06 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Call | | | 5,259.63000 | 5.25963 | 4,879,090 | 13.35 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Put | | | 4,350.15000 | 4.35015 | 4,640,430 | 13.35 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Call | | | 5,300.59000 | 5.30059 | 4,917,020 | 13.36 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Put | | | 4,319.42000 | 4.31942 | 4,606,670 | 13.36 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Call | | | 5,218.80000 | 5.21880 | 4,840,940 | 13.34 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Put | | | 4,381.09000 | 4.38109 | 4,674,050 | 13.34 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 8,280.61000 | 8.28061 | 8,720,630 | 12.46 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 2,232.26000 | 2.23226 | 2,001,460 | 12.46 | 0.00 | 0 | 24,761 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Put | | | 9,708.00000 | 9.70800 | 10,192,050 | 12.19 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Call | | | 1,638.38000 | 1.63838 | 1,451,610 | 12.19 | 0.00 | 0 | 3,000 |
| Total R2035 Option | | | | | | | | | | | | 164,721.16 | 87 | 53,261 |
| Total For R2035 | | | | | | | | | | | | 27,852,041.96 | 377 | 150,495 |
| R2037 | On | 07/11/2019 | Bond Future | | | 9.81938 | 91.51995 | 9.73037 | 92.19574 | | 11.16 | 0.00 | 0 | 67,556 |
| R2037 | On | 06/02/2020 | Bond Future | | | 9.89372 | 88.90020 | 9.80182 | 89.58794 | | 11.64 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | | | 9.96681 | 90.53380 | 9.87191 | 91.23427 | | 12.10 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 0.00 | 0 | 67,556 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Call | | | 2,507.07000 | 2.50707 | 2,022,460 | 11.52 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Put | | | 779.22000 | 0.77922 | 970,400 | 11.52 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Call | | | 2,558.90000 | 2.55890 | 2,069,780 | 11.54 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Put | | | 756.95000 | 0.75695 | 943,620 | 11.54 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Call | | | 2,455.68000 | 2.45568 | 1,975,650 | 11.51 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Put | | | 802.02000 | 0.80202 | 997,780 | 11.51 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Put | | | 3,273.34000 | 3.27334 | 3,477,800 | 11.51 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Call | | | 2,231.47000 | 2.23147 | 1,744,760 | 11.52 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Put | | | 3,232.06000 | 3.23206 | 3,433,090 | 11.52 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Call | | | 2,266.87000 | 2.26687 | 1,777,180 | 11.54 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Put | | | 3,190.97000 | 3.19097 | 3,389,020 | 11.54 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Call | | | 2,196.16000 | 2.19616 | 1,712,880 | 11.51 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Call | | | 2,462.48000 | 2.46248 | 2,196,870 | 11.91 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Put | | | 4,593.24000 | 4.59324 | 5,028,100 | 11.91 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Call | | | 2,495.52000 | 2.49552 | 2,227,440 | 11.92 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Put | | | 4,549.40000 | 4.54940 | 4,981,790 | 11.92 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Call | | | 2,528.80000 | 2.52880 | 2,258,250 | 11.93 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Put | | | 4,505.89000 | 4.50589 | 4,935,810 | 11.93 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 0.00 | 0 | 67,556 |
| R2040 | On | 07/11/2019 | Bond Future | | | 9.94473 | 94.35203 | 9.85576 | 95.07550 | | 11.58 | 0.00 | 0 | 43,592 |
| R2040 | On | 06/02/2020 | Bond Future | | | 10.01980 | 91.53247 | 9.92798 | 92.26872 | | 12.11 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | | | 10.09357 | 93.21443 | 9.99879 | 93.96438 | | 12.60 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 43,592 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 1,357.02000 | 1.35702 | 998,920 | 11.67 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Put | | | 4,909.22000 | 4.90922 | 5,549,420 | 10.65 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Call | | | 178.77000 | 0.17877 | 95,500 | 10.65 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Put | | | 978.88000 | 0.97888 | 1,208,010 | 12.13 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 2,520.88000 | 2.52088 | 2,021,620 | 12.16 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 952.95000 | 0.95295 | 1,177,160 | 12.16 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 2,413.74000 | 2.41374 | 1,924,510 | 12.11 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 1,005.29000 | 1.00529 | 1,239,530 | 12.11 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 1,815.06000 | 1.81506 | 2,180,430 | 11.67 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Call | | | 2,467.13000 | 2.46713 | 1,972,790 | 12.13 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 2,149.73000 | 2.14973 | 1,636,180 | 11.69 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 3,686.70000 | 3.68670 | 3,909,400 | 11.69 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 8,356.82000 | 8.35682 | 8,920,790 | 10.24 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 359.15000 | 0.35915 | 186,870 | 10.24 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Call | | | 2,186.57000 | 2.18657 | 1,670,320 | 11.71 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Put | | | 3,640.76000 | 3.64076 | 3,860,760 | 11.71 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 2,223.08000 | 2.22308 | 1,703,350 | 11.73 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 3,594.61000 | 3.59461 | 3,811,130 | 11.73 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 13,812.82000 | 13.81282 | 14,514,190 | 10.24 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 53.09000 | 0.05309 | 18,210 | 10.24 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Put | | | 4,920.26000 | 4.92026 | 5,282,690 | 12.25 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Call | | | 2,775.36000 | 2.77536 | 2,385,840 | 12.26 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Put | | | 4,873.69000 | 4.87369 | 5,234,120 | 12.26 | 0.00 | 0 | 0 |

| 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 07/05/2020 Bond Future | 9.75 | Call | | | 2,811.64000 | 2.81164 | 2,420,120 | 12.28 | 0.00 | 0 | 0 |
| R2040 On 07/05/2020 Bond Future | 9.75 | Put | | | 4,827.49000 | 4.82749 | 5,185,920 | 12.28 | 0.00 | 0 | 0 |
| R2040 On 07/05/2020 Bond Future | 9.73 | Call | | | 2,739.33000 | 2.73933 | 2,351,810 | 12.25 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | 0.00 | 0 | 2,520 |
| Total For R2040 | | | | | | | | | 0.00 | 0 | 46,112 |
| R2044 On 07/11/2019 Bond Future | | | 9.99873 | 91.13354 | 9.90464 | 91.91091 | | 12.20 | 4,192,142.84 | 46 | 37,997 |
| R2044 On 06/02/2020 Bond Future | | | 10.07154 | 88.38160 | 9.97451 | 89.17270 | | 12.76 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | | | 10.14297 | 90.00573 | 10.04290 | 90.81148 | | 13.29 | 0.00 | 0 | 0 |
| R2044 On 06/08/2020 Bond Future | | | 10.21498 | 87.29789 | 10.11172 | 88.11859 | | 14.45 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | 4,192,142.84 | 46 | 37,997 |
| R2044 On 07/11/2019 Bond Future | 9.74 | Put | | | 2,336.47000 | 2.33647 | 2,806,960 | 11.71 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 9.74 | Call | | | 948.55000 | 0.94855 | 641,670 | 11.71 | 0.00 | 0 | 328 |
| R2044 On 07/11/2019 Bond Future | 10.52 | Call | | | 5,144.21000 | 5.14421 | 4,446,240 | 13.38 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.07 | Put | | | 1,005.41000 | 1.00541 | 1,260,940 | 12.33 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.05 | Call | | | 2,259.70000 | 2.25970 | 1,749,300 | 12.30 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.52 | Put | | | 258.31000 | 0.25831 | 337,710 | 13.38 | 0.00 | 0 | 328 |
| R2044 On 07/11/2019 Bond Future | 10.05 | Put | | | 1,063.48000 | 1.06348 | 1,330,450 | 12.30 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 9.19 | Put | | | 6,350.33000 | 6.35033 | 7,100,020 | 10.85 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 9.19 | Call | | | 56.99000 | 0.05699 | 29,310 | 10.85 | 0.00 | 0 | 328 |
| R2044 On 07/11/2019 Bond Future | 10.06 | Call | | | 2,311.65000 | 2.31165 | 1,795,490 | 12.32 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.06 | Put | | | 1,034.12000 | 1.03412 | 1,295,330 | 12.32 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.07 | Call | | | 2,364.13000 | 2.36413 | 1,842,290 | 12.33 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.09 | Put | | | 8,220.14000 | 8.22014 | 8,802,620 | 10.89 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.09 | Call | | | 430.13000 | 0.43013 | 221,510 | 10.89 | 0.00 | 0 | 328 |
| R2044 On 06/02/2020 Bond Future | 9.74 | Put | | | 4,000.49000 | 4.00049 | 4,272,290 | 12.33 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.74 | Call | | | 2,038.83000 | 2.03883 | 1,519,530 | 12.33 | 0.00 | 0 | 328 |
| R2044 On 06/02/2020 Bond Future | 10.78 | Put | | | 980.62000 | 0.98062 | 1,035,250 | 14.51 | 0.00 | 0 | 328 |
| R2044 On 06/02/2020 Bond Future | 9.77 | Call | | | 2,146.65000 | 2.14665 | 1,616,160 | 12.38 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.77 | Put | | | 3,853.37000 | 3.85337 | 4,113,980 | 12.38 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.78 | Call | | | 2,183.05000 | 2.18305 | 1,648,520 | 12.40 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.78 | Put | | | 3,805.05000 | 3.80505 | 4,061,620 | 12.40 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.76 | Call | | | 2,110.58000 | 2.11058 | 1,583,980 | 12.37 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.76 | Put | | | 3,902.15000 | 3.90215 | 4,166,650 | 12.37 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 10.78 | Call | | | 7,206.39000 | 7.20639 | 6,469,920 | 14.51 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.33 | Put | | | 7,542.62000 | 7.54262 | 8,042,460 | 12.18 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.33 | Call | | | 1,428.49000 | 1.42849 | 1,122,580 | 12.18 | 0.00 | 0 | 100 |
| R2044 On 07/05/2020 Bond Future | 9.98 | Put | | | 4,118.17000 | 4.11817 | 4,460,960 | 13.26 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.98 | Call | | | 3,605.36000 | 3.60536 | 3,142,400 | 13.26 | 0.00 | 0 | 100 |
| R2044 On 07/05/2020 Bond Future | 11.09 | Call | | | 9,205.25000 | 9.20525 | 8,573,700 | 15.24 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 11.09 | Put | | | 1,347.34000 | 1.34734 | 1,521,540 | 15.24 | 0.00 | 0 | 100 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Put | | | 8,008.34000 | 8.00834 | 8,525,990 | 12.04 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Call | | | 1,256.47000 | 1.25647 | 968,370 | 12.04 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Put | | | 4,413.61000 | 4.41361 | 4,773,930 | 13.17 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Call | | | 3,324.26000 | 3.32426 | 2,878,830 | 13.17 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Call | | | 8,839.80000 | 8.83980 | 8,220,040 | 15.24 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Put | | | 1,469.76000 | 1.46976 | 1,655,750 | 15.24 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Call | | | 2,905.12000 | 2.90512 | 2,488,650 | 13.03 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Put | | | 4,913.08000 | 4.91308 | 5,302,360 | 13.03 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Call | | | 2,942.05000 | 2.94205 | 2,522,840 | 13.04 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Put | | | 4,865.86000 | 4.86586 | 5,252,400 | 13.04 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Call | | | 2,868.44000 | 2.86844 | 2,454,700 | 13.01 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Put | | | 4,960.68000 | 4.96068 | 5,352,690 | 13.01 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Put | | | 2,402.97000 | 2.40297 | 2,752,200 | 15.86 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Call | | | 3,736.45000 | 3.73645 | 3,440,280 | 14.30 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Put | | | 5,708.77000 | 5.70877 | 6,233,300 | 14.30 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Call | | | 3,774.31000 | 3.77431 | 3,475,860 | 14.32 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Put | | | 5,663.58000 | 5.66358 | 6,185,830 | 14.32 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Call | | | 3,698.77000 | 3.69877 | 3,405,210 | 14.29 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Put | | | 10,901.07000 | 10.90107 | 11,538,360 | 13.21 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Call | | | 1,284.46000 | 1.28446 | 1,101,050 | 13.21 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Put | | | 6,727.47000 | 6.72747 | 7,305,800 | 14.06 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Call | | | 2,981.44000 | 2.98144 | 2,739,070 | 14.06 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Call | | | 8,570.54000 | 8.57054 | 8,099,070 | 15.86 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Put | | | 5,754.26000 | 5.75426 | 6,281,400 | 14.29 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 4,356 |
| Total For R2044 | | | | | | | | | | | | 4,192,142.84 | 46 | 42,353 |
| R2048 | On | 07/11/2019 | Bond Future | | | 9.98427 | 90.16143 | 9.88514 | 91.00448 | | 12.59 | 0.00 | 0 | 85,896 |
| R2048 | On | 06/02/2020 | Bond Future | | | 10.05839 | 91.77650 | 9.95613 | 92.63451 | | 12.55 | 0.00 | 0 | 100 |
| R2048 | On | 07/05/2020 | Bond Future | | | 10.12416 | 89.02257 | 10.01879 | 89.89643 | | 13.74 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | | | 10.18907 | 90.68131 | 10.08047 | 91.57142 | | 14.26 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 85,996 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 2,253.90000 | 2.25390 | 1,711,280 | 12.63 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 1,110.38000 | 1.11038 | 1,410,810 | 12.63 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 2,306.87000 | 2.30687 | 1,757,820 | 12.65 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 1,079.58000 | 1.07958 | 1,373,580 | 12.65 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 2,201.48000 | 2.20148 | 1,665,490 | 12.61 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 1,141.88000 | 1.14188 | 1,448,940 | 12.61 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Call | | | 2,027.38000 | 2.02738 | 1,481,460 | 12.05 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Put | | | 4,153.40000 | 4.15340 | 4,465,490 | 12.05 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Call | | | 2,064.13000 | 2.06413 | 1,514,570 | 12.08 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Put | | | 4,102.05000 | 4.10205 | 4,410,500 | 12.08 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Call | | | 1,991.00000 | 1.99100 | 1,448,760 | 12.03 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Put | | | 4,205.26000 | 4.20526 | 4,521,030 | 12.03 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.78 | Call | | | 2,975.09000 | 2.97509 | 2,527,160 | 13.44 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.78 | Put | | | 5,012.71000 | 5.01271 | 5,438,640 | 13.44 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.79 | Call | | | 3,013.10000 | 3.01310 | 2,562,160 | 13.45 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.79 | Put | | | 4,963.75000 | 4.96375 | 5,386,670 | 13.45 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.77 | Call | | | 2,937.33000 | 2.93733 | 2,492,160 | 13.43 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.77 | Put | | | 5,062.05000 | 5.06205 | 5,490,740 | 13.43 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 9.25 | Put | | | 9,802.06000 | 9.80206 | 10,402,660 | 15.03 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 9.25 | Call | | | 2,438.99000 | 2.43899 | 2,149,480 | 15.03 | 0.00 | 0 | 20,640 |
| R2048 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 11,552.84000 | 11.55284 | 12,209,840 | 14.68 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 1,763.74000 | 1.76374 | 1,530,630 | 14.68 | 0.00 | 0 | 3,000 |
| R2048 | On | 06/08/2020 | Bond Future | 10.19 | Call | | | 5,976.78000 | 5.97678 | 5,469,250 | 16.25 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.19 | Put | | | 5,079.12000 | 5.07912 | 5,461,700 | 16.25 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.20 | Call | | | 6,021.15000 | 6.02115 | 5,511,520 | 16.27 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.20 | Put | | | 5,042.33000 | 5.04233 | 5,422,810 | 16.27 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.18 | Call | | | 5,932.54000 | 5.93254 | 5,427,100 | 16.24 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.18 | Put | | | 5,116.17000 | 5.11617 | 5,500,840 | 16.24 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 23,640 |
| Total For R2048 | | | | | | | | | | | | 0.00 | 0 | 109,636 |
| R207 | On | 07/11/2019 | Bond Future | | | 6.71250 | 102.41953 | 6.69948 | 102.42185 | | 0.06 | 99,039,685.51 | 967 | 3,123 |
| Total R207 Future | | | | | | | | | | | | 99,039,685.51 | 967 | 3,123 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.11 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Put | | | 830.20000 | 0.83020 | 832,520 | 0.11 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.11 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Put | | | 828.39000 | 0.82839 | 830,710 | 0.11 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.11 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Put | | | 826.59000 | 0.82659 | 828,910 | 0.11 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | | | 99,039,685.51 | 967 | 3,123 |
| R208 | On | 07/11/2019 | Bond Future | | | 6.60054 | 100.97765 | 6.59729 | 100.98189 | | 0.65 | 132,583,654.45 | 1,313 | 10,718 |
| R208 | On | 06/02/2020 | Bond Future | | | 6.44750 | 102.78651 | 6.44370 | 102.79062 | | 0.60 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | | | 6.15403 | 101.27150 | 6.14897 | 101.27582 | | 0.53 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 132,583,654.45 | 1,313 | 10,718 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Call | | | 351.35000 | 0.35135 | 322,600 | 0.69 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Put | | | 35.50000 | 0.03550 | 10,990 | 0.69 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Call | | | 329.25000 | 0.32925 | 299,210 | 0.69 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Put | | | 39.37000 | 0.03937 | 13,570 | 0.69 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Call | | | 340.25000 | 0.34025 | 310,880 | 0.69 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Put | | | 37.38000 | 0.03738 | 12,250 | 0.69 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Put | | | 379.57000 | 0.37957 | 366,570 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Call | | | 42.22000 | 0.04222 | 23,910 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Put | | | 371.31000 | 0.37131 | 357,110 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Call | | | 37.29000 | 0.03729 | 21,300 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Put | | | 388.11000 | 0.38811 | 376,230 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Call | | | 39.62000 | 0.03962 | 22,510 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.81 | Call | | | 0.36000 | 0.00036 | 0,220 | 0.50 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.81 | Put | | | 1,153.89000 | 1.15389 | 1,158,070 | 0.50 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.82 | Call | | | 0.39000 | 0.00039 | 0,240 | 0.50 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.82 | Put | | | 1,145.23000 | 1.14523 | 1,149,400 | 0.50 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.80 | Call | | | 0.34000 | 0.00034 | 0,200 | 0.50 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.80 | Put | | | 1,162.57000 | 1.16257 | 1,166,750 | 0.50 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 132,583,654.45 | 1,313 | 10,718 |
| R209 | On | 07/11/2019 | Bond Future | | | 9.66589 | 72.90897 | 9.58181 | 73.45360 | | 12.01 | 84,355,678.29 | 1,157 | 97,252 |
| R209 | On | 06/02/2020 | Bond Future | | | 9.73245 | 74.21499 | 9.64584 | 74.76923 | | 12.04 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | | | 9.79627 | 72.42720 | 9.70701 | 72.99168 | | 13.01 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 84,355,678.29 | 1,157 | 97,252 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Call | | | 2,146.32000 | 2.14632 | 1,763,150 | 12.60 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Put | | | 681.88000 | 0.68188 | 843,340 | 12.60 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Call | | | 2,190.82000 | 2.19082 | 1,804,130 | 12.62 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Put | | | 663.19000 | 0.66319 | 821,130 | 12.62 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 2,102.09000 | 2.10209 | 1,722,600 | 12.57 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.33 | Call | | | 569.90000 | 0.56990 | 396,110 | 11.73 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.77 | Call | | | 1,971.91000 | 1.97191 | 1,603,560 | 12.50 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.77 | Put | | | 761.06000 | 0.76106 | 937,340 | 12.50 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 700.92000 | 0.70092 | 866,060 | 12.57 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.50 | Put | | | 1,530.40000 | 1.53040 | 1,824,000 | 12.01 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.50 | Call | | | 994.76000 | 0.99476 | 743,730 | 12.01 | 0.00 | 0 | 5,000 |
| R209 | On | 07/11/2019 | Bond Future | 8.92 | Put | | | 4,580.47000 | 4.58047 | 5,089,510 | 11.00 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 8.92 | Call | | | 79.19000 | 0.07919 | 43,600 | 11.00 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.33 | Put | | | 2,236.98000 | 2.23698 | 2,607,820 | 11.73 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Call | | | 1,853.75000 | 1.85375 | 1,478,210 | 11.70 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Put | | | 2,735.50000 | 2.73550 | 2,914,200 | 11.70 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Call | | | 1,884.14000 | 1.88414 | 1,505,670 | 11.72 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Put | | | 2,700.46000 | 2.70046 | 2,876,230 | 11.72 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Call | | | 1,823.62000 | 1.82362 | 1,451,040 | 11.69 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Put | | | 2,770.89000 | 2.77089 | 2,952,550 | 11.69 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Call | | | 2,234.80000 | 2.23480 | 1,947,120 | 12.60 | 0.00 | 0 | 0 |

| 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 | 07/05/2020 | Bond Future | 9.46 | Put | | | 3,830.56000 | 3.83056 | 4,107,360 | 12.60 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 2,264.25000 | 2.26425 | 1,974,880 | 12.62 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 3,794.43000 | 3.79443 | 4,069,540 | 12.62 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Call | | | 2,205.33000 | 2.20533 | 1,919,780 | 12.59 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Put | | | 3,866.75000 | 3.86675 | 4,145,680 | 12.59 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 29,000 |
| Total For R209 | | | | | | | | | | | | 84,355,678.29 | 1,157 | 126,252 |
| R210 | On | 07/11/2019 | Bond Future | | | 188.70368 | 188.70368 | 188.70731 | 188.70731 | | | 0.00 | 0 | 2,132 |
| R210 | On | 06/02/2020 | Bond Future | | | 192.13035 | 192.13035 | 192.13352 | 192.13352 | | | 0.00 | 0 | 0 |
| R210 | On | 07/05/2020 | Bond Future | | | 193.05564 | 193.05564 | 193.05916 | 193.05916 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,132 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,132 |
| R212 | On | 07/11/2019 | Bond Future | | | 162.45865 | 162.45865 | 162.47067 | 162.47067 | | | 0.00 | 0 | 7,384 |
| R212 | On | 06/02/2020 | Bond Future | | | 163.16282 | 163.16282 | 163.17465 | 163.17465 | | | 0.00 | 0 | 0 |
| R212 | On | 07/05/2020 | Bond Future | | | 166.19929 | 166.19929 | 166.21150 | 166.21150 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 7,384 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 7,384 |
| R213 | On | 07/11/2019 | Bond Future | | | 9.27847 | 85.64924 | 9.19434 | 86.17015 | | 9.40 | 0.00 | 0 | 23,319 |
| R213 | On | 06/02/2020 | Bond Future | | | 9.35102 | 87.18354 | 9.26385 | 87.71365 | | 9.41 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | | | 9.41394 | 85.23325 | 9.32366 | 85.77318 | | 10.08 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 23,319 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Call | | | 2,800.61000 | 2.80061 | 2,380,260 | 9.92 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Put | | | 327.70000 | 0.32770 | 428,260 | 9.92 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Call | | | 2,703.07000 | 2.70307 | 2,288,290 | 9.88 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Put | | | 349.81000 | 0.34981 | 455,940 | 9.88 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Call | | | 2,751.72000 | 2.75172 | 2,334,120 | 9.90 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Put | | | 338.60000 | 0.33860 | 441,910 | 9.90 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Put | | | 2,087.46000 | 2.08746 | 2,249,010 | 9.43 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Call | | | 2,157.65000 | 2.15765 | 1,786,540 | 9.44 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Put | | | 2,059.10000 | 2.05910 | 2,218,100 | 9.44 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Call | | | 2,092.62000 | 2.09262 | 1,726,850 | 9.42 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Put | | | 2,116.13000 | 2.11613 | 2,280,470 | 9.42 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Call | | | 2,125.01000 | 2.12501 | 1,756,450 | 9.43 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.00 | Put | | | 3,797.12000 | 3.79712 | 4,098,170 | 9.80 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.01 | Call | | | 1,849.47000 | 1.84947 | 1,608,260 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.01 | Put | | | 3,761.40000 | 3.76140 | 4,060,120 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.02 | Call | | | 1,876.11000 | 1.87611 | 1,632,310 | 9.82 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.02 | Put | | | 3,726.21000 | 3.72621 | 4,022,340 | 9.82 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.00 | Call | | | 1,823.30000 | 1.82330 | 1,584,420 | 9.80 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|------------------|
| Total R213 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 23,319 |
| R214 On 07/11/2019 Bond Future | | | 9.92865 | 71.14352 | 9.83968 | 71.73900 | | 13.04 | | 149,401,392.00 | 2,100 | 16,090 |
| R214 On 06/02/2020 Bond Future | | | 10.00134 | 72.41793 | 9.90967 | 73.02395 | | 13.04 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | | | 10.06575 | 70.45012 | 9.97139 | 71.06731 | | 14.18 | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 149,401,392.00 | 2,100 | 16,090 |
| R214 On 07/11/2019 Bond Future | 10.01 | Call | | | 1,998.48000 | 1.99848 | 1,602,810 | 13.57 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.01 | Put | | | 865.49000 | 0.86549 | 1,065,300 | 13.57 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.02 | Call | | | 2,041.83000 | 2.04183 | 1,642,090 | 13.60 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.02 | Put | | | 843.22000 | 0.84322 | 1,038,960 | 13.60 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.00 | Call | | | 1,955.42000 | 1.95542 | 1,563,970 | 13.54 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.00 | Put | | | 888.14000 | 0.88814 | 1,092,170 | 13.54 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.71 | Call | | | 1,791.29000 | 1.79129 | 1,383,370 | 12.55 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.71 | Put | | | 3,140.53000 | 3.14053 | 3,338,630 | 12.55 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.72 | Call | | | 1,821.54000 | 1.82154 | 1,411,280 | 12.57 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.72 | Put | | | 3,102.24000 | 3.10224 | 3,298,000 | 12.57 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.73 | Call | | | 1,852.23000 | 1.85223 | 1,439,330 | 12.59 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.73 | Put | | | 3,064.49000 | 3.06449 | 3,257,610 | 12.59 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.76 | Call | | | 2,512.40000 | 2.51240 | 2,184,650 | 13.83 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.76 | Put | | | 3,926.96000 | 3.92696 | 4,216,400 | 13.83 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.77 | Call | | | 2,543.10000 | 2.54310 | 2,213,550 | 13.85 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.77 | Put | | | 3,889.73000 | 3.88973 | 4,177,370 | 13.85 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.75 | Call | | | 2,481.67000 | 2.48167 | 2,156,170 | 13.82 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.75 | Put | | | 3,964.26000 | 3.96426 | 4,255,950 | 13.82 | | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 149,401,392.00 | 2,100 | 16,090 |
| Total for Bond | | | | | | | | | | 776,709,749.13 | 8,563 | 1,089,184 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| 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/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 |
| 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 |

| 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 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 07/11/2019 GOVI | | | 682.84300 | 682.84300 | 687.15000 | 687.15000 | | | 0.00 | 0 | 1,198 |
| GOVI On 06/02/2020 GOVI | | | 695.07500 | 695.07500 | 699.45800 | 699.45800 | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | | | 707.84600 | 707.84600 | 712.31000 | 712.31000 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 1,198 |
| GOVI On 07/11/2019 GOVI | 672.91 | Call | | | 142,400.00000 | 14.24000 | 99,330,000 | | 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 | | | 142,300.00000 | 14.23000 | 99,230,000 | | 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 | | | 142,500.00000 | 14.25000 | 99,430,000 | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.14 | Put | | | 36,820.00000 | 3.68200 | 80,650,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Put | | | 36,920.00000 | 3.69200 | 80,750,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Put | | | 36,720.00000 | 3.67200 | 80,550,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 719.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 719.99 | Put | | | 76,800.00000 | 7.68000 | 121,440,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 720.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 720.00 | Put | | | 76,900.00000 | 7.69000 | 121,540,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 719.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 719.98 | Put | | | 76,700.00000 | 7.67000 | 121,340,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 0.00 | 0 | 1,198 |
| Total for GOVI | | | | | | | | | 0.00 | 0 | 1,198 |
| AL37 On 07/11/2019 Index Future | | | 664.30200 | 664.30200 | 665.74900 | 665.74900 | | | 0.00 | 0 | 0 |
| AL37 On 06/02/2020 Index Future | | | 676.20200 | 676.20200 | 677.67500 | 677.67500 | | | 0.00 | 0 | 0 |
| AL37 On 07/05/2020 Index Future | | | 688.62600 | 688.62600 | 690.12600 | 690.12600 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 07/11/2019 Index Future | | | 770.54600 | 770.54600 | 774.17900 | 774.17900 | | | 0.00 | 0 | 120 |
| AL7T On 06/02/2020 Index Future | | | 784.34900 | 784.34900 | 788.04600 | 788.04600 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|------------------|
| AL7T On 07/05/2020 Index Future | | | 798.76000 | 798.76000 | 802.52600 | 802.52600 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | 0.00 | 0 | 120 |
| Total For AL7T | | | | | | | | | 0.00 | 0 | 120 |
| ALBI On 07/11/2019 Index Future | | | 690.01400 | 690.01400 | 694.18000 | 694.18000 | | | 0.00 | 0 | 220 |
| ALBI On 06/02/2020 Index Future | | | 702.37500 | 702.37500 | 706.61400 | 706.61400 | | | 0.00 | 0 | 0 |
| ALBI On 07/05/2020 Index Future | | | 715.28000 | 715.28000 | 719.59800 | 719.59800 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | 0.00 | 0 | 220 |
| Total For ALBI | | | | | | | | | 0.00 | 0 | 220 |
| IGOV On 07/11/2019 Index Future | | | 262.40200 | 262.40200 | 262.47700 | 262.47700 | | | 0.00 | 0 | 1,070 |
| IGOV On 06/02/2020 Index Future | | | 267.16700 | 267.16700 | 267.24300 | 267.24300 | | | 0.00 | 0 | 0 |
| IGOV On 07/05/2020 Index Future | | | 272.13900 | 272.13900 | 272.21600 | 272.21600 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 1,070 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 1,070 |
| Total for Index | | | | | | | | | 0.00 | 0 | 1,410 |
| JIBAR F On 18/12/2019 Jibar Future | | | 7.13000 | 92.87000 | 7.13000 | 92.87000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 0 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 95.25000 | 95.25000 | 95.21000 | 95.21000 | | | 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 : | | | | | | | | | 776,709,749.13 | 8,563 | 1,091,843 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.22440 | | | 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 | | | 8.27500 | 106.07340 | 8.27500 | 106.00292 | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 109.84300 | 10.00000 | 109.75700 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 103.87503 | 10.84000 | 103.78392 | | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB017L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB017U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB017U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2020 Spot Bond | | | 11.37000 | 100.78838 | 11.37000 | 100.69657 | | | | 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 | 100.85476 | 11.81000 | 100.75943 | | | | 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 | 41.19088 | 100.00000 | 40.91948 | | | | 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 | 31.93264 | 100.00000 | 31.72224 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|----------------------|
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | 0 |
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | 0 |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB030U | | | | | | | | | | 0.00 | 0 | 0 |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB031U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB031U | | | | | | | | | | 0.00 | 0 | 0 |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| AB034L On 11/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB034U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB034U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | | 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 | | | 4.80000 | 4.80000 | 4.80000 | 284.61835 | | | 288,000,000,000.00 | 60,000,000 | 30,000,000 | |
| Total ABCPI3 SPOT | | | | | | | | | 288,000,000,000.00 | 60,000,000 | 30,000,000 | |
| Total For ABCPI3 | | | | | | | | | 288,000,000,000.00 | 60,000,000 | 30,000,000 | |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.81346 | | | | 0.00 | 8,760,000,000 | 4,380,000,000 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 8,760,000,000 | 4,380,000,000 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 8,760,000,000 | 4,380,000,000 |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.34227 | | | | 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 | 101.32599 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | | 0.00000 | 101.38663 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2022 Spot Bond | | | | | 0.00000 | 102.34060 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | | 0.00000 | 101.63697 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 102.45913 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.82061 | | | | 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 | 100.90908 | | | | 0.00 | 0 | 70,000,000 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 0 | 70,000,000 |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.70860 | | | | 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 | 102.80051 | | | | 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 | 103.12356 | | | | 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 | 101.79231 | | | | 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 | 103.20662 | | | | 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 | 103.77590 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.72821 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| ABFN2 On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.82603 | | | | 0.00 | 0 | 0 |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2 On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.13575 | | | | 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 | 100.99366 | | | | 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 | 100.94808 | | | | 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 | 101.15177 | | | | 0.00 | 0 | 0 |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.29563 | | | | 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 | 101.32626 | | | | 0.00 | 0 | 6,000,000,000 |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| ABFN3 On 07/02/2024 Spot Bond | | | | | 0.00000 | 101.15812 | | | | 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 | 101.36959 | | | | 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 | 101.20501 | | | | 0.00 | 0 | 0 |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 23/04/2022 Spot Bond | | | | | 0.00000 | 101.45767 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.24356 | | | | 0.00 | 0 | 0 |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4 On 16/09/2024 Spot Bond | | | | | 0.00000 | 100.24762 | | | | 0.00 | 0 | 0 |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4 On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.25057 | | | | 0.00 | 0 | 0 |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4 On 16/09/2029 Spot Bond | | | | | 0.00000 | 100.25401 | | | | 0.00 | 0 | 0 |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 101.63676 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 101.13717 | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total For ABK12 | | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 100.56781 | | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 100.07437 | | | | 0.00 | 25,458,600 | 12,729,300 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 25,458,600 | 12,729,300 |
| Total For ABK8 | | | | | | | | | | 0.00 | 25,458,600 | 12,729,300 |
| ABK9 On 18/11/2019 Spot Bond | | | | | 0.00000 | 100.95268 | | | | 0.00 | 0 | 0 |
| Total ABK9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK9 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI02 On 05/06/2020 Spot Bond | | | 6.24000 | 6.24000 | 6.24000 | 150.78970 | | | | 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 | 72.50928 | 100.00000 | 72.00329 | | | | 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 | | | 6.54000 | 6.54000 | 6.54000 | 133.76269 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------|-------------------|--------------------|
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 27.86595 | 100.00000 | 27.67148 | | | | 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 | | | 7.98000 | 7.98000 | 7.98000 | 125.43647 | | | | 0.00 | 0 | 504,500,000 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 504,500,000 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 504,500,000 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 10.21301 | 100.00000 | 10.14137 | | | | 0.00 | 0 | 0 |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 92.57603 | | | | 0.00 | 0 | 0 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 4.11000 | 205.61528 | 4.11000 | 205.47358 | | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 4.18000 | 4.18000 | 4.18000 | 130.21055 | | | 83,600,000,000.00 | | 20,000,000 | 10,000,000 |
| Total ABN61 SPOT | | | | | | | | | 83,600,000,000.00 | | 20,000,000 | 10,000,000 |
| Total For ABN61 | | | | | | | | | 83,600,000,000.00 | | 20,000,000 | 10,000,000 |
| ABN62 On 31/03/2028 Spot Bond | | | 4.45000 | 4.45000 | 4.45000 | 172.96660 | | | | 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 | | | 4.12000 | 4.12000 | 4.12000 | 216.97179 | | | | 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 | | | 8.99000 | 8.99000 | 8.99000 | 96.97986 | | | | 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 | | | 9.67500 | 9.67500 | 9.67500 | 107.00208 | | | | 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 | | | 7.65000 | 7.65000 | 7.65000 | 98.68630 | | | | 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 | | | 10.22000 | 10.22000 | 10.22000 | 104.18624 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-----------------------|
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 7.67500 | 102.25313 | 7.67500 | 106.89339 | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 7.82500 | 104.33655 | 7.82500 | 104.27128 | | | 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 | 103.51385 | 9.20000 | 103.43798 | | | 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 | | | 8.35500 | 106.68790 | 8.35500 | 106.61673 | | | 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 | | | 7.48500 | 105.47962 | 7.48500 | 105.41645 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 8.31000 | 107.67179 | 8.31000 | 107.60034 | | | 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 | | | 8.47000 | 113.03345 | 8.47000 | 112.95703 | | | 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 | | | 9.02000 | 113.23644 | 9.02000 | 113.15503 | | | 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 | | | 8.35000 | 105.07426 | 8.35000 | 105.00344 | | | 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 | | | 7.75500 | 102.97836 | 7.75500 | 102.91416 | | 155,100,000,000.00 | | 20,000,000 | 10,000,000 |
| Total ABS6 SPOT | | | | | | | | 155,100,000,000.00 | | 20,000,000 | 10,000,000 |
| Total For ABS6 | | | | | | | | 155,100,000,000.00 | | 20,000,000 | 10,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 8.91000 | 99.88958 | 8.91000 | 99.81784 | | | 0.00 | 0 | 14,568,417,900 |
| Total ABS7 SPOT | | | | | | | | | 0.00 | 0 | 14,568,417,900 |
| Total For ABS7 | | | | | | | | | 0.00 | 0 | 14,568,417,900 |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 9.50640 | 100.00000 | 9.44307 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------------------|-------------------|-------------------|
| Total ABS7/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.65000 | 3.65000 | 3.65000 | 296.91161 | | | 73,000,000,000.00 | 20,000,000 | 10,000,000 |
| Total ABSI2 SPOT | | | | | | | | | 73,000,000,000.00 | 20,000,000 | 10,000,000 |
| Total For ABSI2 | | | | | | | | | 73,000,000,000.00 | 20,000,000 | 10,000,000 |
| ABSI4 On 31/01/2022 Spot Bond | | | 3.24000 | 159.40488 | 3.24000 | 159.30640 | | | 64,800,000,000.00 | 20,000,000 | 10,000,000 |
| Total ABSI4 SPOT | | | | | | | | | 64,800,000,000.00 | 20,000,000 | 10,000,000 |
| Total For ABSI4 | | | | | | | | | 64,800,000,000.00 | 20,000,000 | 10,000,000 |
| 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 |
| ABT03L On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABT03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT03U | | | | | | | | | 0.00 | 0 | 0 |
| ABX01 On 10/07/2024 Spot Bond | | | 11.12000 | 11.12000 | 11.12000 | 101.61957 | | | 0.00 | 0 | 0 |
| Total ABX01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABX01 | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | 0.00 | 0 | 0 |
| ACL08€ On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.18243 | | | 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 | 100.17871 | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 7.97500 | 7.97500 | 7.97500 | 100.65268 | | | 0.00 | 0 | 0 |
| Total ACL104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL104 | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | | 0.00000 | 243.14411 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | | 0.00000 | 243.25350 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.17428 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.17486 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.34582 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.56879 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.17791 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.17858 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.17858 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.18178 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.18178 | | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 163.34763 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 165.34399 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 97.54721 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.17262 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | | 0.00000 | 101.14654 | | | | 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 | 101.55391 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.17184 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.16904 | | | | 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 | 101.00415 | | | | 0.00 | 0 | 0 |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.23526 | | | | 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 | 100.85877 | | | | 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 | 100.86377 | | | | 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 | 100.74503 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 103.88725 | | | | 0.00 | 0 | 0 |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL02 | | | | | | | | | | 0.00 | 0 | 0 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 104.99197 | | | | 0.00 | 0 | 0 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 0 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.71540 | | | | 0.00 | 0 | 0 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGT02 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2A:On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.69770 | | | | 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 | 101.41882 | | | | 0.00 | 0 | 0 |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C:On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.59510 | | | | 0.00 | 0 | 0 |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A:On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.66872 | | | | 0.00 | 0 | 0 |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A:On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.65904 | | | | 0.00 | 0 | 0 |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B:On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.76546 | | | | 0.00 | 0 | 0 |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B:On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.87184 | | | | 0.00 | 0 | 0 |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C:On 18/04/2022 Spot Bond | | | | | 0.00000 | 102.21975 | | | | 0.00 | 0 | 0 |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C:On 18/04/2022 Spot Bond | | | | | 0.00000 | 102.32598 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|--------------------|
| Total AHF3C5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C5 | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.37965 | | | 0.00 | 600,000,000 | 300,000,000 |
| Total AHF5A1 SPOT | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For AHF5A1 | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| AHF5A On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.87782 | | | 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 | | | 9.18000 | 103.24330 | 9.18000 | 103.16778 | | | 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 | 100.90781 | | | 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 | 100.94778 | | | 0.00 | 0 | 0 |
| Total AHF5C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | 0.00 | 0 | 0 |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.22684 | | | 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 |
| AHL1A 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 |
| AHL1B On 15/12/2051 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHL1BU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1BU | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 220,500,169,300,000.00 | 2,205,001,693 | 2,205,001,693 | |
| Total AHY2U SPOT | | | | | | | | 20,500,169,300,000.00 | 2,205,001,693 | 2,205,001,693 | |
| Total For AHY2U | | | | | | | | 20,500,169,300,000.00 | 2,205,001,693 | 2,205,001,693 | |
| 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 | |
| AIR02 On 30/04/2023 Spot Bond | | | 9.02000 | 112.85535 | 9.02000 | 112.77376 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 8.68000 | 105.24347 | 8.68000 | 105.17059 | | | | 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 | | | 10.66000 | 99.19527 | 10.66000 | 99.11132 | | | | 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 | | | 4.55000 | 179.02058 | 4.55000 | 178.89088 | | | | 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 |
| Total For APF01U | | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 101.69607 | | | | 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 | 100.77375 | | | | 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 | 101.35662 | | | | 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 | 100.04576 | | | | 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 | 101.55786 | | | | 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 | 101.59870 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | 0 |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.38985 | | | | 0.00 | 0 | 0 |
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | 0 |
| APF11 On 16/09/2020 Spot Bond | | | | | 0.00000 | 100.24888 | | | | 0.00 | 0 | 0 |
| Total APF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF11 | | | | | | | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| AS334L On 10/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS334U | | | | | | | | | | 0.00 | 0 | 0 |
| AS343L On 12/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS343U | | | | | | | | | | 0.00 | 0 | 0 |
| AS345L On 17/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS345U | | | | | | | | | | 0.00 | 0 | 0 |
| AS347L On 27/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS347U | | | | | | | | | | 0.00 | 0 | 0 |
| AS349L On 23/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS349U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS349U | | | | | | | | | | 0.00 | 0 | 0 |
| AS350L On 28/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS350U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS350U | | | | | | | | | | 0.00 | 0 | 0 |
| AS367L On 08/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS367U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS367U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02L On 07/12/2033 Spot Bond | | | 4.37000 | 235.29645 | 4.37000 | 235.12939 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L On 10/11/2019 Spot Bond | | | | | 0.00000 | 101.10844 | | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L On 07/12/2033 Spot Bond | | | 4.38500 | 210.98420 | 4.38500 | 210.83413 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04L On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 22/04/2020 Spot Bond | | | | | 0.00000 | 101.67768 | | | | 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 | 101.48902 | | | | 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 | 101.43833 | | | | 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 | 101.22045 | | | | 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 | 100.19483 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.16671 | | | | 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 | 100.81686 | | | | 0.00 | 0 | 0 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN083 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 03/09/2020 Spot Bond | | | | | 0.00000 | 100.65131 | | | | 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 | 139.01249 | | | | 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 | 101.64135 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN092 On 10/11/2020 Spot Bond | | | | | 0.00000 | 101.12780 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN096 On 20/12/2020 Spot Bond | | | | | 0.00000 | 90.62288 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | | 0.00000 | 100.61779 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.44105 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN113 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 |
| ASN121 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.21889 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.21703 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN135 On 31/01/2022 Spot Bond | | | 3.97000 | 156.83507 | 3.97000 | 156.72901 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN140 On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN140 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.13749 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN143 On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN144 On 20/06/2021 Spot Bond | | | | | 0.00000 | 86.60333 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN145 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.30794 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN146 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.32719 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN147 On 31/01/2022 Spot Bond | | | 4.01500 | 156.67833 | 4.01500 | 156.57183 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN149 On 31/05/2021 Spot Bond | | | | | 0.00000 | 55.04699 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN150 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.63131 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN152 On 31/03/2028 Spot Bond | | | 5.04000 | 165.67819 | 5.04000 | 165.55168 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN154 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN156 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN157 On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN159 On 08/08/2021 Spot Bond | | | | | 0.00000 | 101.25227 | | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN160 On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.95624 | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| 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 | 100.88222 | | | | 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 | 100.59093 | | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.19157 | | | | 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 | 100.35369 | | | | 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 | 99.92950 | | | | 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 | | | 4.73000 | 101.61790 | 4.73000 | 101.54302 | | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.16309 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.16463 | | | | 0.00 | 0 | 0 |
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.17528 | | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.90849 | | | | 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 | 100.98996 | | | | 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 | 100.69781 | | | | 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 | 100.70991 | | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 09/03/2020 Spot Bond | | | | | 0.00000 | 100.50900 | | | | 0.00 | 0 | 0 |
| Total ASN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN243 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.67076 | | | | 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 | 100.19120 | | | | 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 | 100.16403 | | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 15/08/2023 Spot Bond | | | | | 0.00000 | 101.04706 | | | | 0.00 | 0 | 200,000,000 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| ASN27: On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.94423 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28(On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.90581 | | | | 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 | 100.35202 | | | | 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 | 100.04528 | | | | 0.00 | 0 | 100,000,000 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ASN30(On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.17149 | | | | 0.00 | 0 | 0 |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.20234 | | | | 0.00 | 0 | 0 |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 17/01/2020 Spot Bond | | | | | 0.00000 | 104.83909 | | | | 0.00 | 0 | 0 |
| Total ASN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN314 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.46591 | | | | 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 | 101.45276 | | | | 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 | 99.93881 | | | | 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 | | | 4.35000 | 4.35000 | 4.35000 | 93.61332 | | | | 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 | | | 4.55000 | 4.55000 | 4.55000 | 90.66147 | | | | 0.00 | 0 | 0 |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN32(On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.16561 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.18043 | | | | 0.00 | 0 | 0 |
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN328 On 09/05/2024 Spot Bond | | | | | 0.00000 | 101.14038 | | | | 0.00 | 0 | 0 |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN333 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.16640 | | | | 0.00 | 0 | 0 |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN335 On 31/01/2038 Spot Bond | | | 4.49000 | 105.08416 | 4.49000 | 105.00873 | | | | 0.00 | 0 | 0 |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN337 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.17333 | | | | 0.00 | 0 | 0 |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN341 On 12/02/2021 Spot Bond | | | | | 0.00000 | 101.05274 | | | | 0.00 | 0 | 0 |
| Total ASN342 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN342 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN342 On 12/02/2021 Spot Bond | | | | | 0.00000 | 101.05274 | | | | 0.00 | 0 | 0 |
| Total ASN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN344 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN344 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.16303 | | | | 0.00 | 0 | 0 |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN346 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.17145 | | | | 0.00 | 0 | 0 |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN351 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.16865 | | | | 0.00 | 0 | 0 |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN354 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.16865 | | | | 0.00 | 0 | 0 |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN358 On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.68479 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN365 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.10909 | | | | 0.00 | 0 | 0 |
| Total ASN369 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN369 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75U On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 101.08638 | | | | 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 | | | 7.90000 | 104.87107 | 7.90000 | 104.80448 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 7.92500 | 103.18481 | 7.92500 | 103.11875 | | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 100.13900 | 9.30000 | 100.06401 | | | | 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 | 101.41482 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | | 0.00000 | 99.94383 | | | | 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 | 101.67253 | | | | 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 | 101.59358 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.86204 | | | | 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 | 100.50192 | | | | 0.00 | 0 | 0 |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA54 On 30/09/2019 Spot Bond | | | | | 0.00000 | 99.91269 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.27933 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.98786 | | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA60 On 30/06/2020 Spot Bond | | | 11.27500 | 11.27500 | 11.27500 | 103.75265 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/06/2020 Spot Bond | | | | | 0.00000 | 99.90657 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 99.91204 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 102.06794 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 99.91123 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA65 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.67580 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 99.91214 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA67 On 31/03/2023 Spot Bond | | | 11.08000 | 11.08000 | 11.08000 | 100.16890 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.91741 | | | | 0.00 | 0 | 0 |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.91741 | | | | 0.00 | 0 | 0 |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.91741 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA72 On 31/03/2026 Spot Bond | | | 11.73000 | 11.73000 | 11.73000 | 101.91187 | | | | 0.00 | 0 | 0 |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.37356 | | | | 0.00 | 0 | 0 |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 100.43776 | | | | 0.00 | 0 | 0 |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.24113 | | | | 0.00 | 0 | 0 |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA76 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.24119 | | | | 0.00 | 0 | 0 |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 99.88733 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 102.70410 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB10 On 30/06/2020 Spot Bond | | | | | 0.00000 | 99.88347 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------|
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.89938 | | | | 0.00 | 0 | 0 |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB12 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.89650 | | | | 0.00 | 0 | 0 |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.89650 | | | | 0.00 | 0 | 0 |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.89650 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD11 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD21 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD31 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD41 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD51 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD61 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC125 On 30/11/2019 Spot Bond | | | | | 0.00000 | 100.56965 | | | | 0.00 | 0 | 0 |
| Total BC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC125 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 101.04055 | | | | 0.00 | 0 | 10,000,000,000 |

| 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 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 | 100.40699 | | | | 0.00 | 0 | 0 |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.67500 | 8.67500 | 8.67500 | 100.28089 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD302L On 18/04/2028 Spot Bond | | | 100.00000 | 11.79340 | 100.00000 | 11.71528 | | | | 0.00 | 0 | 0 |
| Total BD302U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD302U | | | | | | | | | | 0.00 | 0 | 0 |
| BDX21 On 05/08/2033 Spot Bond | | | | | 0.00000 | 101.31240 | | | | 0.00 | 0 | 0 |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | 0 |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 100.53518 | | | | 0.00 | 0 | 0 |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 101.40242 | | | | 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 | | | 8.63500 | 104.18512 | 8.63500 | 104.11210 | | | | 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 | 102.30393 | | | | 0.00 | 20,000,000 | 110,000,000 |
| Total BGL03 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 110,000,000 |
| Total For BGL03 | | | | | | | | | | 0.00 | 20,000,000 | 110,000,000 |
| BGL04 On 05/02/2020 Spot Bond | | | 8.08000 | 102.13108 | 8.08000 | 102.06517 | | | | 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 | | | 9.77500 | 102.17473 | 9.77500 | 102.09440 | | | | 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 | 102.44748 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|--------------------|--------------------|
| Total BGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2022 Spot Bond | | | 9.68000 | 106.17527 | 9.68000 | 106.09258 | | | 1,936,000,000,000.00 | 200,000,000 | 100,000,000 |
| Total BGL07 SPOT | | | | | | | | | 1,936,000,000,000.00 | 200,000,000 | 100,000,000 |
| Total For BGL07 | | | | | | | | | 1,936,000,000,000.00 | 200,000,000 | 100,000,000 |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 100.68968 | | | 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 | | | 9.47500 | 101.82225 | 9.47500 | 101.74515 | | | 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 | 105.16148 | | | 0.00 | 0 | 0 |
| Total BGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 10.25500 | 108.10664 | 10.25500 | 108.01854 | | | 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 | 105.28109 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For BGL12 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 8.68000 | 106.51309 | 8.68000 | 106.43934 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 105.88573 | | | 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 | 104.55516 | | | 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 | 100.94289 | | | 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 | 107.28156 | | | 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 | 102.94106 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 103.28842 | | | | 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 | 107.66856 | | | | 0.00 | 0 | 0 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 0 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.22649 | | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.05509 | | | | 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 | 101.08028 | | | | 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 | 100.98301 | | | | 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 | | | 8.42000 | 107.62283 | 8.42000 | 107.55048 | | | | 0.00 | 0 | 0 |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | 0 |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.46450 | | | | 0.00 | 0 | 0 |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | 0 |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.25048 | | | | 0.00 | 0 | 0 |
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.53225 | | | | 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 | 102.04909 | | | | 0.00 | 0 | 0 |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0:On 21/02/2023 Spot Bond | | | | | 0.00000 | 100.96759 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0: On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.01808 | | | | 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 | 100.57595 | | | | 0.00 | 0 | 10,000,000 |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| BPPF0: On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.01425 | | | | 0.00 | 0 | 0 |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 23/07/2021 Spot Bond | | | | | 0.00000 | 101.64410 | | | | 0.00 | 0 | 10,000,000 |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| BPPF1: On 09/10/2019 Spot Bond | | | | | 0.00000 | 101.74327 | | | | 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 | 102.17731 | | | | 0.00 | 0 | 0 |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.01042 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total BPPF15 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For BPPF15 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| BPPF1: On 23/07/2020 Spot Bond | | | | | 0.00000 | 101.44440 | | | | 0.00 | 0 | 0 |
| Total BPPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 23/01/2020 Spot Bond | | | | | 0.00000 | 101.35314 | | | | 0.00 | 0 | 0 |
| Total BPPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF17 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BS2B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2B1U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2C11 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 | 100.00006 | | | | 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 | 99.99984 | | | | 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 | 101.18898 | | | | 0.00 | 0 | 0 |
| Total BWZJ19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ19 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 101.16518 | | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BWZJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| Total BYB10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 101.06080 | | | | 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 | | | 7.99500 | 103.67243 | 7.99500 | 103.60619 | | | | 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 | 102.87091 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 8.00000 | 109.00715 | 8.00000 | 108.93747 | | | | 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 | 101.81148 | | | | 0.00 | 0 | 800,000,000 |
| Total CBL27 SPOT | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| Total For CBL27 | | | | | | | | | | 0.00 | 0 | 800,000,000 |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.86088 | | | | 0.00 | 127,591,600 | 31,897,900 |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 127,591,600 | 31,897,900 |
| Total For CBL28 | | | | | | | | | | 0.00 | 127,591,600 | 31,897,900 |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.35806 | | | | 0.00 | 0 | 0 |
| Total CBL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL29 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 9.64500 | 112.34702 | 9.64500 | 112.26031 | | | | 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 | | | 9.42000 | 111.64146 | 9.42000 | 111.55726 | | | | 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 | | | 9.65000 | 106.74314 | 9.65000 | 106.66025 | | | | 0.00 | 0 | 20,000,000,000 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| CCT04 On 17/07/2027 Spot Bond | | | 9.71000 | 104.51895 | 9.71000 | 104.43820 | | | | 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 | 110.28460 | 10.00000 | 110.19820 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | | 0.00000 | 103.42145 | | | | 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 | 102.95275 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | | 0.00000 | 101.04329 | | | | 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 | 102.29902 | | | | 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 | 101.98792 | | | | 0.00 | 0 | 0 |
| Total CGR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR32 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 100.04254 | | | | 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 | 101.34613 | | | | 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 | 100.05571 | | | | 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 | 101.65775 | | | | 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 | 101.48768 | | | | 0.00 | 97,220,400 | 24,305,100 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 97,220,400 | 24,305,100 |
| Total For CGR43 | | | | | | | | | | 0.00 | 97,220,400 | 24,305,100 |
| CGR44 On 05/04/2022 Spot Bond | | | | | 0.00000 | 99.71848 | | | | 0.00 | 0 | 0 |
| Total CGR44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR44 | | | | | | | | | | 0.00 | 0 | 0 |
| CL567L On 12/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL567U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL567U | | | | | | | | | | 0.00 | 0 | 0 |
| CL568L On 07/12/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL568U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL568U | | | | | | | | | | 0.00 | 0 | 0 |
| CL569L On 24/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL569U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL569U | | | | | | | | | | 0.00 | 0 | 0 |
| CL570L On 30/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL570U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL570U | | | | | | | | | | 0.00 | 0 | 0 |
| CL571L On 26/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL571U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL571U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN18 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 102.38652 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |
| CLN191 On 29/08/2021 Spot Bond | | | 3.14000 | 152.85341 | 3.14000 | 152.68387 | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 3.94000 | 3.94000 | 3.94000 | 149.76330 | | | 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 | 110.28500 | 10.00000 | 110.19800 | | | 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 | 110.28500 | 10.00000 | 110.19800 | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.16490 | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 10.27000 | 101.67254 | 10.27000 | 101.58957 | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 10.79000 | 98.21528 | 10.79000 | 98.13026 | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.19167 | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.14111 | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.51606 | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | 9.45000 | 104.22166 | 9.45000 | 104.14238 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.49945 | | | | 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 | | | 11.59000 | 105.09443 | 11.59000 | 104.99689 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.55572 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 26/07/2022 Spot Bond | | | | | 0.00000 | 101.61400 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | | 0.00000 | 107.98869 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2021 Spot Bond | | | 8.27500 | 102.44917 | 8.27500 | 102.38073 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2024 Spot Bond | | | 10.98000 | 98.79431 | 10.98000 | 98.70732 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/09/2024 Spot Bond | | | 11.00000 | 100.29461 | 11.00000 | 100.20614 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.18903 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/09/2024 Spot Bond | | | 11.38000 | 102.75821 | 11.38000 | 102.66452 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.20551 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.17040 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.70798 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/12/2019 Spot Bond | | | | | 0.00000 | 100.31407 | | | | 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 | 100.17147 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.30078 | | | | 0.00 | 4,200,000,000 | 2,100,000,000 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 4,200,000,000 | 2,100,000,000 |
| Total For CLN396 | | | | | | | | | | 0.00 | 4,200,000,000 | 2,100,000,000 |
| CLN397 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.36918 | | | | 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 | 101.10304 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.09709 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.17136 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 97.85028 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.17229 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | | 0.00000 | 103.55190 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.85454 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.46946 | | | | 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 | 102.68486 | | | | 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 | 100.85733 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.19654 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.19042 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.03693 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.20589 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.50748 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.12509 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 110.49200 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.91200 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 110.41200 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.35420 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.12500 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.24481 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 146.18000 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 111.18300 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 111.94000 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 112.87100 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | | 0.00000 | 147.22000 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.18820 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.17981 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 03/02/2021 Spot Bond | | | | | 0.00000 | 102.32240 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 20/03/2021 Spot Bond | | | | | 0.00000 | 148.72000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN444 On 24/05/2021 Spot Bond | | | 8.17500 | 108.75357 | 8.17500 | 108.68257 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2022 Spot Bond | | | 4.24000 | 155.89761 | 4.24000 | 155.78883 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.43000 | 116.67247 | 6.43000 | 116.57078 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 31/01/2025 Spot Bond | | | 6.67000 | 115.31705 | 6.67000 | 115.21437 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN455 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.21203 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.98293 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.42472 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN460 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.72942 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 15/02/2022 Spot Bond | | | | | 0.00000 | 103.86674 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN462 On 16/02/2022 Spot Bond | | | 9.44500 | 104.67587 | 9.44500 | 104.59714 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 13/03/2022 Spot Bond | | | 9.20000 | 102.28056 | 9.20000 | 102.20477 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 14/03/2020 Spot Bond | | | | | 0.00000 | 100.26082 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.00004 | | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN467 On 28/03/2020 Spot Bond | | | | | 0.00000 | 99.93279 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.93472 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.06959 | | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN472 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.60318 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.19003 | | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN476 On 29/11/2021 Spot Bond | | | 100.00000 | 28.01076 | 100.00000 | 27.82619 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 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 |
| CLN480 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.60076 | | | | 0.00 | 0 | 0 |
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN481 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.03540 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.51024 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN483 On 02/12/2021 Spot Bond | | | | | 0.00000 | 102.01219 | | | | 0.00 | 3,420,000,000 | 1,710,000,000 |

| 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 CLN484 SPOT | | | | | | | | | | 0.00 | 3,420,000,000 | 1,710,000,000 |
| Total For CLN484 | | | | | | | | | | 0.00 | 3,420,000,000 | 1,710,000,000 |
| CLN484 On 02/12/2021 Spot Bond | | | 8.37500 | 105.64934 | 8.37500 | 105.57831 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.65865 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN486 On 07/12/2021 Spot Bond | | | 11.88000 | 105.35520 | 11.88000 | 105.53404 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN487 On 28/07/2022 Spot Bond | | | 8.68000 | 102.72522 | 8.68000 | 102.65409 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN488 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.10561 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN489 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.93578 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 30/09/2019 Spot Bond | | | | | 0.00000 | 99.92591 | | | | 0.00 | 0 | 0 |
| Total CLN492 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN492 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN492 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.19007 | | | | 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 | | | 10.87500 | 105.88430 | 10.87500 | 105.94340 | | | | 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 | 100.68634 | | | | 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 | | | 9.08000 | 104.57028 | 9.08000 | 104.49377 | | | | 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 | 102.05032 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 08/06/2022 Spot Bond | | | | | 0.00000 | 102.76318 | | | | 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 | 100.94236 | | | | 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 | 101.91222 | | | | 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 | 102.01464 | | | | 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 | 102.08902 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.08902 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN504 On 24/10/2020 Spot Bond | | | | | 0.00000 | 101.53128 | | | | 0.00 | 0 | 0 |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN505 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.60427 | | | | 0.00 | 0 | 0 |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN507 On 24/02/2020 Spot Bond | | | | | 0.00000 | 100.86959 | | | | 0.00 | 0 | 0 |
| Total CLN508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN508 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN510 On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.98261 | | | | 0.00 | 0 | 0 |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 98.30240 | | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 15/09/2022 Spot Bond | | | 9.96000 | 101.92043 | 9.96000 | 100.32095 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 102.78214 | 10.01000 | 104.08430 | | | | 0.00 | 0 | 0 |
| Total CLN517 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN517 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN518 On 25/11/2022 Spot Bond | | | | | 0.00000 | 100.83057 | | | | 0.00 | 0 | 0 |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 100.00861 | 9.60000 | 99.84724 | | | | 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 | 100.36774 | | | | 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 | 100.23398 | | | | 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 | 100.74745 | | | | 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 | 101.10351 | | | | 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 | 100.52028 | 9.20000 | 100.44578 | | | | 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 | 101.54016 | | | | 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 | 101.55402 | | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 104.33160 | | | | 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 | 101.86821 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN528 On 29/11/2021 Spot Bond | | | | | 0.00000 | 102.77665 | | | | 0.00 | 0 | 0 |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN529 On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.35291 | | | | 0.00 | 0 | 0 |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN530 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.36774 | | | | 0.00 | 0 | 0 |
| Total CLN531 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN531 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN531 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.80939 | | | | 0.00 | 0 | 0 |
| Total CLN532 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN532 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN532 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.18090 | | | | 0.00 | 0 | 0 |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN533 On 18/07/2025 Spot Bond | | | | | 0.00000 | 101.82340 | | | | 0.00 | 0 | 0 |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN534 On 18/07/2025 Spot Bond | | | 9.90000 | 9.90000 | 9.90000 | 103.91927 | | | | 0.00 | 0 | 0 |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN535 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.82681 | | | | 0.00 | 0 | 0 |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN536 On 25/10/2023 Spot Bond | | | | | 0.00000 | 101.55179 | | | | 0.00 | 0 | 0 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN537 On 16/08/2023 Spot Bond | | | | | 0.00000 | 101.08520 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN538 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.22654 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN539 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.01736 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN540 On 20/12/2023 Spot Bond | | | | | 0.00000 | 116.22600 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN541 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.69248 | | | | 0.00 | 0 | 14,200,000,000 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| CLN542 On 07/06/2023 Spot Bond | | | | | 0.00000 | 102.69258 | | | | 0.00 | 0 | 0 |
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN543 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.22648 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN544 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.98795 | | | | 0.00 | 0 | 0 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN545 On 21/08/2026 Spot Bond | | | 9.37000 | 104.31599 | 9.37000 | 104.23815 | | | | 0.00 | 0 | 0 |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN546 On 29/03/2025 Spot Bond | | | 9.42000 | 102.76716 | 9.42000 | 102.68979 | | | | 0.00 | 0 | 0 |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN547 On 12/11/2025 Spot Bond | | | 9.51000 | 106.83465 | 9.51000 | 106.75377 | | | | 0.00 | 0 | 0 |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN548 On 07/12/2025 Spot Bond | | | 4.46000 | 4.46000 | 4.46000 | 128.41810 | | | | 0.00 | 0 | 0 |
| Total CLN549 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN549 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN549 On 18/04/2028 Spot Bond | | | | | 0.00000 | 256.88023 | | | | 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 | | | 4.46000 | 4.46000 | 4.46000 | 128.41810 | | | | 0.00 | 0 | 0 |
| Total CLN550 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN550 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN550 On 03/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 109.58000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN551 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN551 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN551 On 20/12/2023 Spot Bond | | | | | 0.00000 | 119.06700 | | | | 0.00 | 0 | 0 |
| Total CLN552 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN552 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN552 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.27440 | | | | 0.00 | 0 | 0 |
| Total CLN553 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN553 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 100.20310 | | | | 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 | 101.09468 | | | | 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 | 101.12119 | | | | 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 | 100.79596 | | | | 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 | 102.16436 | | | | 0.00 | 0 | 0 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN559 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 116.64000 | | | | 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 | 101.15244 | | | | 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 | 102.57186 | 10.16000 | 103.78631 | | | | 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 | | | 9.37000 | 106.20486 | 9.37000 | 107.40753 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.23742 | | | | 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 | 100.86273 | | | | 0.00 | 0 | 0 |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.21335 | | | | 0.00 | 0 | 0 |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.57107 | | | | 0.00 | 0 | 0 |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.10885 | | | | 0.00 | 0 | 0 |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN568 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.19121 | | | | 0.00 | 0 | 0 |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.20338 | | | | 0.00 | 0 | 0 |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN570 On 12/11/2025 Spot Bond | | | 9.60000 | 104.26932 | 9.60000 | 105.44994 | | | | 0.00 | 0 | 0 |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.15853 | | | | 0.00 | 0 | 0 |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN572 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.15224 | | | | 0.00 | 0 | 0 |
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN573 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.11258 | | | | 0.00 | 0 | 0 |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN574 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.27118 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN575 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN576 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.19201 | | | | 0.00 | 0 | 0 |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN577 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.77489 | | | | 0.00 | 0 | 0 |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN578 On 02/04/2024 Spot Bond | | | | | 0.00000 | 99.88078 | | | | 0.00 | 0 | 0 |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN580 On 10/10/2024 Spot Bond | | | | | 0.00000 | 102.34775 | | | | 0.00 | 0 | 0 |
| Total CLN580 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN580 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN580 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.12781 | | | | 0.00 | 0 | 0 |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN581 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.66605 | | | | 0.00 | 0 | 27,500,000,000 |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| CLN582 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.30261 | | | | 0.00 | 0 | 0 |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN583 On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.66872 | | | | 0.00 | 0 | 0 |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN584 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.58429 | | | | 0.00 | 0 | 0 |
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.30320 | | | | 0.00 | 0 | 0 |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.42191 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN587 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.25498 | | | | 0.00 | 0 | 0 |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN588 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.22133 | | | | 0.00 | 0 | 0 |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.29880 | | | | 0.00 | 0 | 0 |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 100.60285 | | | | 0.00 | 0 | 0 |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN591 On 05/12/2026 Spot Bond | | | 4.65000 | 123.00884 | 4.65000 | 127.21770 | | | | 0.00 | 0 | 0 |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.78733 | | | | 0.00 | 0 | 0 |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN593 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.46265 | | | | 0.00 | 0 | 0 |
| Total CLN594 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN594 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN594 On 27/06/2022 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | 0 |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.78733 | | | | 0.00 | 0 | 0 |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN596 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 101.11520 | | | | 0.00 | 0 | 0 |
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 99.88550 | | | | 0.00 | 0 | 0 |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 100.39812 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.22133 | | | | 0.00 | 0 | 0 |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN601 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.22133 | | | | 0.00 | 0 | 0 |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN602 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.55002 | | | | 0.00 | 0 | 0 |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN603 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 101.24034 | | | | 0.00 | 0 | 0 |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN604 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.22630 | | | | 0.00 | 0 | 0 |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN605 On 12/08/2022 Spot Bond | | | | | 0.00000 | 101.06094 | | | | 0.00 | 0 | 0 |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN606 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.07792 | | | | 0.00 | 0 | 0 |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN607 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.90818 | | | | 0.00 | 0 | 0 |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN608 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.73243 | | | | 0.00 | 0 | 0 |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN609 On 30/04/2023 Spot Bond | | | 9.32000 | 102.18092 | 9.32000 | 101.93627 | | | | 0.00 | 0 | 0 |
| Total CLN609 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN609 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN610 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN611 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.57202 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total CLN610 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN610 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN611 On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.48720 | | | | 0.00 | 0 | 0 |
| Total CLN611 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN611 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.25130 | | | | 0.00 | 0 | 0 |
| Total CLN612 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN612 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.18042 | | | | 0.00 | 0 | 0 |
| Total CLN613 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN613 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 8.67500 | 100.35071 | 8.67500 | 100.28089 | | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.17322 | | | | 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 | 100.97509 | | | | 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 | | | 8.48000 | 115.44094 | 8.48000 | 115.36237 | | | | 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 | | | 8.35500 | 103.51631 | 8.35500 | 103.44650 | | | | 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 | | | 9.93000 | 110.45090 | 9.93000 | 110.36319 | | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 8.86000 | 108.09533 | 8.86000 | 108.01854 | | | | 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 | | | 9.51500 | 98.74262 | 9.51500 | 98.66742 | | | | 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 | | | 11.06500 | 95.22812 | 11.06500 | 95.14410 | | | | 0.00 | 0 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total COT02 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.02000 | 94.41762 | 11.02000 | 94.33464 | | | | 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 | | | 11.49500 | 11.49500 | 11.49500 | 100.61769 | | | | 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 | 100.23507 | | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.49654 | | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | | 0.00 | 0 | 0 |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSA05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA05U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | | 0.00 | 0 | 0 |
| CSD05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CSD05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD05U | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 100.02415 | | | | 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 | 100.00000 | | | | 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 | 99.93004 | | | | 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 | 99.92527 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/12/2019 Spot Bond | | | | | 0.00000 | 100.37499 | | | | 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 | 101.37489 | | | | 0.00 | 0 | 0 |
| Total DENG90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG90 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.93289 | | | | 0.00 | 0 | 0 |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 11/09/2020 Spot Bond | | | | | 0.00000 | 100.38135 | | | | 0.00 | 0 | 0 |
| Total DENG92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG92 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.09174 | | | | 0.00 | 0 | 0 |
| Total DENG93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG93 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 27/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DENG94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG94 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/12/2019 Spot Bond | | | | | 0.00000 | 95.82760 | | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL01 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.31981 | | | | 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 | 100.86877 | | | | 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 | 102.22746 | | | | 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 | | | 9.34000 | 9.34000 | 9.34000 | 108.13886 | | | | 0.00 | 0 | 0 |
| Total DSY03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY03 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY04 On 21/08/2026 Spot Bond | | | | | 0.00000 | 100.88772 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|----------------------|
| Total DSY04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY04 | | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 8.12500 | 103.96653 | 8.12500 | 103.89868 | | | | 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 | | | 8.13000 | 101.77790 | 8.13000 | 101.71185 | | | | 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 | 77.22146 | 100.00000 | 76.75627 | | | | 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 | | | 8.35000 | 105.71582 | 8.35000 | 105.64534 | | | 195,582,050,000.00 | | 23,423,000 | 3,255,462,700 |
| Total DV23 SPOT | | | | | | | | | 195,582,050,000.00 | | 23,423,000 | 3,255,462,700 |
| Total For DV23 | | | | | | | | | 195,582,050,000.00 | | 23,423,000 | 3,255,462,700 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 16.45532 | 100.00000 | 16.34690 | | | 0.00 | | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 16.45532 | 100.00000 | 16.34690 | | | 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 | | | 8.58000 | 105.09927 | 8.58000 | 105.02732 | | | 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 | 101.11182 | 9.69000 | 101.03385 | | | 0.00 | | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.11182 | 9.69000 | 101.03385 | | | 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 | | | 10.96000 | 96.19261 | 10.96000 | 96.10897 | | | 0.00 | | 0 | 0 |
| Total DV29 SPOT | | | | | | | | | 0.00 | | 0 | 0 |
| Total For DV29 | | | | | | | | | 0.00 | | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.15798 | 10.10000 | 101.07676 | | | 0.00 | | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.15798 | 10.10000 | 101.07676 | | | 0.00 | | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | 0.00 | | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | 0.00 | | 0 | 0 |
| DVF20 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.75560 | | | 0.00 | | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | 0.00 | | 0 | 0 |
| Total For DVF20 | | | | | | | | | 0.00 | | 0 | 0 |
| DVF20I On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.08487 | | | 0.00 | | 0 | 8,000,000,000 |

| 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 DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| DVF20(On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.72380 | | | | 0.00 | 2,220,000,000 | 1,110,000,000 |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 2,220,000,000 | 1,110,000,000 |
| Total For DVF20C | | | | | | | | | | 0.00 | 2,220,000,000 | 1,110,000,000 |
| DVF20(On 23/10/2020 Spot Bond | | | | | 0.00000 | 101.68848 | | | | 0.00 | 0 | 520,000,000 |
| Total DVF20D SPOT | | | | | | | | | | 0.00 | 0 | 520,000,000 |
| Total For DVF20D | | | | | | | | | | 0.00 | 0 | 520,000,000 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.69191 | | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.47400 | | | | 0.00 | 0 | 0 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22(On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.37645 | | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22(On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.49428 | | | | 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 | 103.01198 | | | | 0.00 | 0 | 0 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.37981 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total DVF25 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For DVF25 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.48740 | | | | 0.00 | 0 | 0 |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 99.88773 | | | | 0.00 | 0 | 0 |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF30(On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DVF30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF30U | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.54375 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB21 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.57410 | | | | 0.00 | 0 | 0 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB25 On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.58685 | | | | 0.00 | 0 | 0 |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | 0 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 59.28710 | 100.00000 | 58.89645 | | | | 0.00 | 0 | 0 |
| Total E170/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| E174 On 01/08/2020 Spot Bond | | | 8.33000 | 106.26873 | 8.33000 | 106.19805 | | | | 0.00 | 0 | 0 |
| Total E174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E174 | | | | | | | | | | 0.00 | 0 | 0 |
| E175 On 01/08/2021 Spot Bond | | | 8.38000 | 110.72318 | 8.38000 | 110.64911 | | | | 0.00 | 0 | 0 |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E175 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 7.98500 | 101.15164 | 7.98500 | 101.08763 | | | | 0.00 | 0 | 0 |
| Total ECN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN22 On 14/03/2022 Spot Bond | | | 8.08500 | 104.06364 | 8.08500 | 103.99568 | | | | 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 | | | 8.99000 | 103.89061 | 8.99000 | 103.81534 | | | | 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 | | | 4.63000 | 103.15079 | 4.63000 | 103.07518 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EL001L On 23/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EL001U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL001U | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 4.38000 | 94.29865 | 4.38000 | 94.23180 | | | | 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 | 126.72695 | 2.25000 | 126.65874 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|-------------------|
| Total EL037/I2038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037/I2038 | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 4.32000 | 130.21152 | 4.32000 | 130.11984 | | | 224,640,000,000.00 | 52,000,000 | 52,000,000 |
| Total EL28 SPOT | | | | | | | | | 224,640,000,000.00 | 52,000,000 | 52,000,000 |
| Total For EL28 | | | | | | | | | 224,640,000,000.00 | 52,000,000 | 52,000,000 |
| EL29 On 19/11/2029 Spot Bond | | | 4.35000 | 115.60053 | 4.35000 | 115.51887 | | | 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 | | | 4.19000 | 114.54764 | 4.19000 | 114.46816 | | | 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 | | | 4.29000 | 105.41164 | 4.29000 | 105.33748 | | | 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 | | | 4.35000 | 95.95285 | 4.35000 | 95.88503 | | | 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 | 126.72695 | 2.25000 | 126.65874 | | | 0.00 | 0 | 0 |
| Total EL36/I2038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | 0.00 | 0 | 0 |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 110.76534 | | | 0.00 | 0 | 0 |
| Total ELN001 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN001 | | | | | | | | | 0.00 | 0 | 0 |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 131.02560 | | | 0.00 | 0 | 0 |
| Total ELN002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN002 | | | | | | | | | 0.00 | 0 | 0 |
| ELN003 On 23/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ELN003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN003 | | | | | | | | | 0.00 | 0 | 0 |
| ELN004 On 23/09/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ELN004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN004 | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 7.80500 | 103.97709 | 7.80500 | 103.91220 | | | 0.00 | 0 | 20,443,200 |
| Total EMM01 SPOT | | | | | | | | | 0.00 | 0 | 20,443,200 |
| Total For EMM01 | | | | | | | | | 0.00 | 0 | 20,443,200 |
| EMM02 On 11/03/2021 Spot Bond | | | 7.77500 | 104.51034 | 7.77500 | 104.44466 | | | 227,947,450,000.00 | 29,318,000 | 29,318,000 |

| 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 EMM02 SPOT | | | | | | | | | 227,947,450,000.00 | 29,318,000 | 29,318,000 |
| Total For EMM02 | | | | | | | | | 227,947,450,000.00 | 29,318,000 | 29,318,000 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.02000 | 104.15850 | 10.02000 | 104.07551 | | | 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 | | | 10.76000 | 10.76000 | 10.76000 | 98.27319 | | | 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 | | | 10.81000 | 10.81000 | 10.81000 | 104.21334 | | | 0.00 | 0 | 999,999,900 |
| Total EMM05 SPOT | | | | | | | | | 0.00 | 0 | 999,999,900 |
| Total For EMM05 | | | | | | | | | 0.00 | 0 | 999,999,900 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.17000 | 10.17000 | 10.17000 | 102.85663 | | | 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 | | | 10.02000 | 10.02000 | 10.02000 | 103.70140 | | | 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 | | | 11.05000 | 11.05000 | 11.05000 | 86.53526 | | | 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 | 101.81699 | | | 0.00 | 0 | 0 |
| Total ENX01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.69132 | | | 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 | 100.44363 | | | 0.00 | 0 | 0 |
| Total ENX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX02 | | | | | | | | | 0.00 | 0 | 0 |
| ENX03 On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ENX03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX03U | | | | | | | | | 0.00 | 0 | 0 |
| ENX04 On 01/03/2020 Spot Bond | | | | | 0.00000 | 99.90220 | | | 0.00 | 0 | 0 |
| Total ENX04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX04 | | | | | | | | | 0.00 | 0 | 0 |
| ENX05 On 01/05/2020 Spot Bond | | | | | 0.00000 | 101.43645 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total ENX05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX05 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX06 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.34562 | | | | 0.00 | 0 | 0 |
| Total ENX06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 100.58746 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.29356 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.87861 | | | | 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 | 101.78717 | | | | 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 | 100.71809 | | | | 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 | 100.56240 | | | | 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 | 100.41432 | | | | 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 | 100.42161 | | | | 0.00 | 0 | 10,000,000 |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.33565 | | | | 0.00 | 0 | 0 |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF019 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.35360 | | | | 0.00 | 0 | 0 |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF04L On 20/09/2023 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 EPF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| EPF10L On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF10U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF11L On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF11U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF12L On 01/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF12U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 06/11/2019 Spot Bond | | | | | 0.00000 | 101.20328 | | | | 0.00 | 160,000,000 | 40,000,000 |
| Total EPFC41 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 40,000,000 |
| Total For EPFC41 | | | | | | | | | | 0.00 | 160,000,000 | 40,000,000 |
| EPFC4:On 04/03/2020 Spot Bond | | | | | 0.00000 | 100.50984 | | | | 0.00 | 0 | 0 |
| Total EPFC42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC42 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4:On 03/10/2019 Spot Bond | | | | | 0.00000 | 99.87618 | | | | 0.00 | 0 | 0 |
| Total EPFC43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC43 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4:On 12/03/2020 Spot Bond | | | | | 0.00000 | 100.30724 | | | | 0.00 | 0 | 0 |
| Total EPFC44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC44 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 102.01103 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 101.62763 | | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS11 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00 On 03/06/2022 Spot Bond | | | | | 0.00000 | 100.55770 | | | | 0.00 | 0 | 0 |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.56732 | | | | 0.00 | 0 | 0 |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT01 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 17/05/2022 Spot Bond | | | | | 0.00000 | 100.93028 | | | | 0.00 | 0 | 0 |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.90382 | | | | 0.00 | 0 | 0 |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.97251 | | | | 0.00 | 0 | 0 |
| Total ERS3C6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C6 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.90910 | | | | 0.00 | 0 | 0 |
| Total ERS3C7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C7 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1 On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | | 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 | 101.39969 | | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.90383 | | | | 0.00 | 0 | 27,000,000 |

| 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 ERSA24 SPOT | | | | | | | | | 0.00 | 0 | 27,000,000 |
| Total For ERSA24 | | | | | | | | | 0.00 | 0 | 27,000,000 |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.93550 | | | 0.00 | 0 | 0 |
| Total ERSA25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA25 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/05/2022 Spot Bond | | | | | 0.00000 | 100.89542 | | | 0.00 | 0 | 0 |
| Total ERSA26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA26 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/11/2022 Spot Bond | | | | | 0.00000 | 100.88266 | | | 0.00 | 0 | 0 |
| Total ERSA27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA27 | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 8.58000 | 105.82245 | 8.58000 | 105.74999 | | 440,799,216,000.00 | 51,375,200 | 2,332,224,800 | |
| Total ES23 SPOT | | | | | | | | 440,799,216,000.00 | 51,375,200 | 2,332,224,800 | |
| Total For ES23 | | | | | | | | 440,799,216,000.00 | 51,375,200 | 2,332,224,800 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.79248 | 10.00000 | 101.71153 | | 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 | | | 9.49000 | 92.13095 | 9.49000 | 92.06096 | | 1,737,347,586,000.00 | 183,071,400 | 5,234,505,300 | |
| Total ES26 SPOT | | | | | | | | 1,737,347,586,000.00 | 183,071,400 | 5,234,505,300 | |
| Total For ES26 | | | | | | | | 1,737,347,586,000.00 | 183,071,400 | 5,234,505,300 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 99.95794 | 7.85000 | 99.89487 | | 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 | | | 10.87500 | 76.34458 | 10.79000 | 76.77621 | | 2,567,948,550,000.00 | 236,133,200 | 496,677,300 | |
| Total ES33 SPOT | | | | | | | | 2,567,948,550,000.00 | 236,133,200 | 496,677,300 | |
| Total For ES33 | | | | | | | | 2,567,948,550,000.00 | 236,133,200 | 496,677,300 | |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 100.30387 | 7.50000 | 100.24303 | | 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 | | | 11.13500 | 82.04284 | 11.13500 | 81.97000 | | 555,587,506,000.00 | 49,895,600 | 1,061,436,700 | |
| Total ES42 SPOT | | | | | | | | 555,587,506,000.00 | 49,895,600 | 1,061,436,700 | |
| Total For ES42 | | | | | | | | 555,587,506,000.00 | 49,895,600 | 1,061,436,700 | |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.65891 | 8.50000 | 103.58821 | | 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 101.63757 | | | | 0.00 | 0 | 0 |
| Total ESFR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | | 0.00 | 0 | 0 |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.33024 | | | | 0.00 | 0 | 0 |
| Total EXX04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX04 | | | | | | | | | | 0.00 | 0 | 0 |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 100.33920 | | | | 0.00 | 0 | 0 |
| Total EXX05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX05 | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.16788 | | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.17329 | | | | 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 | 12.30225 | 100.00000 | 12.21306 | | | | 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 | 20.02219 | 100.00000 | 19.87702 | | | | 0.00 | 0 | 0 |
| Total FFB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFB1U | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| FIF13U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF13U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.29543 | | | | 0.00 | 0 | 0 |
| Total FIFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 101.07910 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.19413 | | | | 0.00 | 0 | 0 |
| Total FIFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB15 On 20/11/2022 Spot Bond | | | | | 0.00000 | 100.90107 | | | | 0.00 | 0 | 0 |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.01440 | | | | 0.00 | 0 | 0 |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.04341 | | | | 0.00 | 0 | 0 |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC33 On 03/06/2020 Spot Bond | | | | | 0.00000 | 100.53828 | | | | 0.00 | 0 | 0 |
| Total FIFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC34 On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.87314 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIFC34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC34 | | | | | | | | | | 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 |
| FNT018 On 03/10/2019 Spot Bond | | | | | 0.00000 | 101.42893 | | | | 0.00 | 0 | 0 |
| Total FNT018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT018 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT019 On 16/10/2019 Spot Bond | | | | | 0.00000 | 100.98014 | | | | 0.00 | 0 | 0 |
| Total FNT019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT019 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT020 On 05/11/2019 Spot Bond | | | | | 0.00000 | 100.74995 | | | | 0.00 | 0 | 0 |
| Total FNT020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT020 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTD10 On 11/10/2019 Spot Bond | | | | | 0.00000 | 103.04044 | | | | 0.00 | 0 | 0 |
| Total FNTD10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTD10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTE10 On 22/11/2019 Spot Bond | | | | | 0.00000 | 102.58367 | | | | 0.00 | 0 | 0 |
| Total FNTE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTE10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTF10 On 28/01/2020 Spot Bond | | | | | 0.00000 | 100.99247 | | | | 0.00 | 0 | 0 |
| Total FNTF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTF10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTG10 On 10/03/2020 Spot Bond | | | | | 0.00000 | 100.24200 | | | | 0.00 | 0 | 0 |
| Total FNTG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTG10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNZ001 On 17/01/2020 Spot Bond | | | | | 0.00000 | 101.29962 | | | | 0.00 | 0 | 0 |
| Total FNZ001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNZ001 | | | | | | | | | | 0.00 | 0 | 0 |
| FNZ002 On 08/01/2020 Spot Bond | | | | | 0.00000 | 100.63800 | | | | 0.00 | 0 | 0 |
| Total FNZ002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNZ002 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.72569 | | | | 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 | | | 10.17500 | 10.17500 | 10.17500 | 102.90387 | | | | 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 | 101.59594 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For FRB15 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 103.77612 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For FRB16 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 106.06863 | | | | 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 | 105.91479 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For FRB18 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 10.17500 | 108.70891 | 10.17500 | 108.62051 | | | | 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 | 105.26582 | | | | 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 | 102.97488 | | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 106.22248 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For FRB22 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 104.25374 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|-------------------|---------------|
| Total FRB23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB23 | | | | | | | | | 0.00 | 0 | 0 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 102.85548 | | | 0.00 | 0 | 0 |
| Total FRB24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB24 | | | | | | | | | 0.00 | 0 | 0 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 100.24794 | | | 0.00 | 0 | 0 |
| Total FRB25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB25 | | | | | | | | | 0.00 | 0 | 0 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.67806 | | | 0.00 | 0 | 0 |
| Total FRB26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB26 | | | | | | | | | 0.00 | 0 | 0 |
| FRB27 On 03/06/2026 Spot Bond | | | 10.05000 | 103.95375 | 10.05000 | 103.87024 | | | 0.00 | 0 | 0 |
| Total FRB27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB27 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.40000 | 158.83719 | 3.40000 | 158.73704 | | 136,000,000,000.00 | 40,000,000 | 20,000,000 | |
| Total FRBI22 SPOT | | | | | | | | 136,000,000,000.00 | 40,000,000 | 20,000,000 | |
| Total For FRBI22 | | | | | | | | 136,000,000,000.00 | 40,000,000 | 20,000,000 | |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.66000 | 3.66000 | 3.66000 | 296.80198 | | 292,800,000,000.00 | 80,000,000 | 40,000,000 | |
| Total FRBI23 SPOT | | | | | | | | 292,800,000,000.00 | 80,000,000 | 40,000,000 | |
| Total For FRBI23 | | | | | | | | 292,800,000,000.00 | 80,000,000 | 40,000,000 | |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.88500 | 3.88500 | 3.88500 | 132.12986 | | 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 | | | 4.15000 | 177.00415 | 4.15000 | 176.88159 | | 448,200,000,000.00 | 108,000,000 | 54,000,000 | |
| Total FRBI28 SPOT | | | | | | | | 448,200,000,000.00 | 108,000,000 | 54,000,000 | |
| Total For FRBI28 | | | | | | | | 448,200,000,000.00 | 108,000,000 | 54,000,000 | |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.29500 | 4.29500 | 4.29500 | 94.05015 | | 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 | | | 4.47000 | 4.47000 | 4.47000 | 208.91048 | | 89,400,000,000.00 | 20,000,000 | 10,000,000 | |
| Total FRBI33 SPOT | | | | | | | | 89,400,000,000.00 | 20,000,000 | 10,000,000 | |
| Total For FRBI33 | | | | | | | | 89,400,000,000.00 | 20,000,000 | 10,000,000 | |
| FRBI46 On 31/03/2046 Spot Bond | | | 4.97500 | 87.02840 | 4.97500 | 86.96239 | | 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 | | | 4.86000 | 90.97218 | 4.86000 | 90.90401 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0:On 30/11/2020 Spot Bond | | | 7.73000 | 7.73000 | 7.73000 | 91.45155 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0:On 28/10/2024 Spot Bond | | | 8.44000 | 8.44000 | 8.44000 | 66.08206 | | | | 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 | | | 8.49000 | 8.49000 | 8.49000 | 65.29822 | | | | 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 | | | 4.83000 | 4.83000 | 4.83000 | 126.09225 | | | | 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 | 101.10699 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18:On 06/08/2023 Spot Bond | | | | | 0.00000 | 94.53555 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19:On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 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 | 103.98056 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/05/2020 Spot Bond | | | | | 0.00000 | 101.24132 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.26912 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21(On 04/11/2019 Spot Bond | | | | | 0.00000 | 101.29839 | | | | 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 | | | 4.05000 | 156.55658 | 4.05000 | 156.44972 | | | | 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 | 100.93212 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 31/01/2022 Spot Bond | | | 4.91000 | 153.60118 | 4.91000 | 153.48581 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23(On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.26272 | | | | 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 | 103.16413 | | | | 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 | 111.15135 | | | | 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 | 103.29273 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC238 On 19/10/2020 Spot Bond | | | | | 0.00000 | 111.41638 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC239 On 19/10/2020 Spot Bond | | | | | 0.00000 | 110.76759 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC240 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.22058 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC241 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.13879 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC242 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.72850 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC243 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.28531 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC244 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.69061 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC245 On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.95094 | | | | 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 | 103.17502 | | | | 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 | 101.71017 | | | | 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 | 110.19649 | | | | 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 | 102.94144 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.27344 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.26988 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.16951 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 17/07/2027 Spot Bond | | | | | 0.00000 | 103.78857 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.00003 | | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.55044 | | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.87988 | | | | 0.00 | 0 | 0 |
| Total FRC261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC261 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.80146 | | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC262 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 13/07/2020 Spot Bond | | | | | 0.00000 | 102.04892 | | | | 0.00 | 0 | 0 |
| Total FRC264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC264 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.20784 | | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26 On 06/08/2023 Spot Bond | | | | | 0.00000 | 104.21518 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC267: On 21/10/2019 Spot Bond | | | | | 0.00000 | 101.45889 | | | | 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 | 100.92034 | | | | 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 | 101.45422 | | | | 0.00 | 0 | 0 |
| 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 | 101.51220 | | | | 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 | 104.00386 | 9.80000 | 103.92277 | | | | 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 | 100.35494 | | | | 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 | 100.35574 | | | | 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 | 100.53156 | | | | 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 | 100.00002 | | | | 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 | 100.88277 | | | | 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 | 100.18366 | | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC280: On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 104.86749 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.57074 | | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.35773 | | | | 0.00 | 0 | 0 |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.25317 | | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 103.09194 | | | | 0.00 | 0 | 0 |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.39003 | | | | 0.00 | 0 | 0 |
| Total FRC287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC287 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.39003 | | | | 0.00 | 0 | 0 |
| Total FRC288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC288 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.16812 | | | | 0.00 | 0 | 0 |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.18933 | | | | 0.00 | 0 | 0 |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.70798 | | | | 0.00 | 0 | 0 |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 18/09/2020 Spot Bond | | | 8.25000 | 8.25000 | 8.25000 | 100.20211 | | | | 0.00 | 0 | 0 |
| Total FRC292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC292 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 18/04/2021 Spot Bond | | | | | 0.00000 | 101.63480 | | | | 0.00 | 0 | 0 |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 18/04/2021 Spot Bond | | | | | 0.00000 | 101.61545 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC294 On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.11617 | | | | 0.00 | 0 | 0 |
| Total FRC295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC295 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC295 On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.07927 | | | | 0.00 | 0 | 0 |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC296 On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.09117 | | | | 0.00 | 0 | 0 |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC297 On 15/11/2020 Spot Bond | | | 8.10000 | 8.10000 | 8.10000 | 100.94142 | | | | 0.00 | 0 | 0 |
| Total FRC298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC298 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC298 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.20227 | | | | 0.00 | 0 | 0 |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC299 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.74846 | | | | 0.00 | 0 | 0 |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC300 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.35077 | | | | 0.00 | 0 | 0 |
| Total FRC301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC301 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC301 On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.25578 | | | | 0.00 | 0 | 0 |
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC302 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.31404 | | | | 0.00 | 0 | 0 |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC303 On 28/12/2020 Spot Bond | | | | | 0.00000 | 99.93885 | | | | 0.00 | 0 | 0 |
| Total FRC304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC304 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC304 On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.41601 | | | | 0.00 | 0 | 0 |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC305 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.71169 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC307 On 12/08/2020 Spot Bond | | | | | 0.00000 | 101.00295 | | | | 0.00 | 0 | 0 |
| Total FRC307 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC307 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC308 On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.76281 | | | | 0.00 | 0 | 0 |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC309 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.16584 | | | | 0.00 | 0 | 0 |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC310 On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.18132 | | | | 0.00 | 0 | 0 |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC311 On 23/02/2021 Spot Bond | | | | | 0.00000 | 99.76000 | | | | 0.00 | 0 | 0 |
| Total FRC311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC311 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC312 On 23/02/2021 Spot Bond | | | | | 0.00000 | 99.37000 | | | | 0.00 | 0 | 0 |
| Total FRC312 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC312 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC313 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.19294 | | | | 0.00 | 0 | 0 |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC314 On 23/02/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC314 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.69000 | 4.69000 | 4.69000 | 154.23734 | | | | 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 | | | 4.63000 | 4.63000 | 4.63000 | 154.44310 | | | | 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 | | | 4.61000 | 4.61000 | 4.61000 | 154.51176 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD161 On 28/02/2020 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 FRD16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD16U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD17I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD17U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |
| FRD28I On 15/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD28U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD29I On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD29U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD30I On 15/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD30U | | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 5.04500 | 85.80277 | 5.04500 | 85.73683 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRI38 On 31/01/2038 Spot Bond | | | 4.95500 | 98.49355 | 4.95500 | 98.41920 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.15174 | | | | 0.00 | 0 | 91,900,000,000 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 91,900,000,000 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 91,900,000,000 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.89967 | | | | 0.00 | 0 | 150,000,000 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.65703 | | | | 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 | 102.67959 | | | | 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 | 101.00177 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For FRJ24 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.59065 | | | | 0.00 | 0 | 340,000,000 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 340,000,000 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 340,000,000 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 100.52331 | | | | 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 | 103.85070 | | | | 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 | 101.04221 | | | | 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 | | | 3.80800 | 3.80800 | 3.80800 | 104.78622 | | | | 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 | | | 4.20000 | 4.20000 | 4.20000 | 109.38913 | | | | 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 | 101.46669 | | | | 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 | 101.46669 | | | | 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 | | | 4.34000 | 107.32325 | 4.34000 | 107.24750 | | | | 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 | | | 4.32000 | 212.46978 | 4.32000 | 212.31976 | | | | 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 | | | 5.13000 | 96.14411 | 5.13000 | 96.07021 | | | | 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 | | | 4.35000 | 4.35000 | 4.35000 | 211.63249 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11(On 31/01/2025 Spot Bond | | | 4.38000 | 129.01881 | 4.38000 | 128.92734 | | | | 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 | 117.46141 | 3.70500 | 117.38445 | | | | 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 | | | 4.73000 | 101.61790 | 4.73000 | 101.54302 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 07/12/2033 Spot Bond | | | 4.47000 | 209.06063 | 4.47000 | 208.91048 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 4.52000 | 207.93911 | 4.52000 | 207.78897 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 31/01/2025 Spot Bond | | | 3.91000 | 164.67213 | 3.91000 | 115.53301 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 4.55000 | 207.26976 | 4.55000 | 207.11958 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 31/01/2038 Spot Bond | | | 5.70000 | 88.95320 | 5.70000 | 88.88080 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/03/2028 Spot Bond | | | 5.22000 | 163.48941 | 5.22000 | 163.36221 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/01/2038 Spot Bond | | | 5.23000 | 94.83231 | 5.23000 | 94.75866 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/03/2028 Spot Bond | | | 4.74000 | 169.40098 | 4.74000 | 169.27567 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 31/03/2028 Spot Bond | | | 4.80000 | 168.64885 | 4.80000 | 168.52330 | | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 07/12/2033 Spot Bond | | | 5.06000 | 196.28522 | 5.06000 | 196.13500 | | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS132 On 24/03/2020 Spot Bond | | | | | 0.00000 | 105.37193 | | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS133 On 31/01/2038 Spot Bond | | | 5.16000 | 95.74825 | 5.16000 | 95.67443 | | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 5.41500 | 5.41500 | 5.41500 | 92.38964 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 4.96000 | 98.42545 | 4.96000 | 98.35112 | | | | 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 | | | 4.61000 | 171.04375 | 4.61000 | 170.91901 | | | | 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 | | | 4.83000 | 201.14810 | 4.83000 | 200.99786 | | | | 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 | | | 4.74000 | 169.40098 | 4.74000 | 169.27567 | | | | 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 | | | 4.74000 | 169.40098 | 4.74000 | 169.27567 | | | | 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 | | | 5.03000 | 165.80077 | 5.03000 | 165.67430 | | | | 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 | | | 4.68000 | 127.12250 | 4.68000 | 127.02934 | | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2022 Spot Bond | | | 3.75000 | 157.60408 | 3.75000 | 157.50030 | | | | 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 | | | 5.09000 | 165.06686 | 5.09000 | 164.94015 | | | | 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 | | | 5.13000 | 164.57964 | 5.13000 | 164.45277 | | | | 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 | | | 4.65000 | 127.31070 | 4.65000 | 127.21770 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 4.55000 | 171.80807 | 4.55000 | 171.68360 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 5.14000 | 5.14000 | 5.14000 | 164.33119 | | | | 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 | 14.19750 | | | | 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 | 16.11971 | | | | 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 | 18.95912 | | | | 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 | 21.41631 | | | | 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 | 12.89118 | | | | 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 | 14.47052 | | | | 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 | 17.01846 | | | | 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 | 19.18240 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS165 On 01/08/2022 Spot Bond | | | | | 0.00000 | 11.36390 | | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 11.33569 | | | | 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 | 10.57570 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17(On 01/08/2022 Spot Bond | | | | | 0.00000 | 22.08710 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17(On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.74434 | | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17(On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.85377 | | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17(On 13/11/2020 Spot Bond | | | | | 0.00000 | 107.55479 | | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17(On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17(On 26/01/2024 Spot Bond | | | | | 0.00000 | 15.25884 | | | | 0.00 | 0 | 0 |
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS175 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17(On 26/01/2024 Spot Bond | | | | | 0.00000 | 15.25883 | | | | 0.00 | 0 | 0 |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS17(On 19/07/2024 Spot Bond | | | | | 0.00000 | 18.34772 | | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18(On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.22014 | | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18(On 27/09/2025 Spot Bond | | | | | 0.00000 | 99.99961 | | | | 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 | 99.75666 | | | | 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 | 101.67079 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS184 On 20/11/2019 Spot Bond | | | | | 0.00000 | 114.69904 | | | | 0.00 | 0 | 0 |
| Total FRS185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS185 On 23/01/2024 Spot Bond | | | | | 0.00000 | 110.48875 | | | | 0.00 | 0 | 0 |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 120.25457 | | | | 0.00 | 0 | 0 |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 116.76195 | | | | 0.00 | 0 | 0 |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS188 On 16/03/2020 Spot Bond | | | | | 0.00000 | 113.91356 | | | | 0.00 | 0 | 0 |
| Total FRS190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS190 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS190 On 16/03/2020 Spot Bond | | | | | 0.00000 | 112.35388 | | | | 0.00 | 0 | 0 |
| Total FRS191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS191 On 19/03/2020 Spot Bond | | | | | 0.00000 | 102.43740 | | | | 0.00 | 0 | 0 |
| Total FRS192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS192 On 23/03/2020 Spot Bond | | | | | 0.00000 | 110.95671 | | | | 0.00 | 0 | 0 |
| Total FRS193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS193 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS193 On 19/06/2026 Spot Bond | | | | | 0.00000 | 58.02171 | | | | 0.00 | 0 | 0 |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 47.28154 | | | | 0.00 | 0 | 0 |
| Total FRS195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS195 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.19034 | | | | 0.00 | 0 | 0 |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS197 On 03/08/2020 Spot Bond | | | | | 0.00000 | 105.42629 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRS198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS198 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS198 On 05/08/2025 Spot Bond | | | | | 0.00000 | 101.29818 | | | | 0.00 | 0 | 1,200,000,000 |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| Total For FRS199 | | | | | | | | | | 0.00 | 0 | 1,200,000,000 |
| FRS200 On 12/08/2025 Spot Bond | | | | | 0.00000 | 101.12747 | | | | 0.00 | 0 | 0 |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS201 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.77570 | | | | 0.00 | 0 | 200,000,000 |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For FRS201 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| FRS202 On 23/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS203 On 04/03/2020 Spot Bond | | | | | 0.00000 | 102.49435 | | | | 0.00 | 0 | 0 |
| Total FRS203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS203 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS204 On 11/09/2020 Spot Bond | | | | | 0.00000 | 99.33194 | | | | 0.00 | 0 | 0 |
| Total FRS204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS205 On 15/03/2021 Spot Bond | | | | | 0.00000 | 99.25218 | | | | 0.00 | 0 | 0 |
| Total FRS205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.46000 | 3.46000 | 3.46000 | 299.00394 | | | | 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 | | | 3.35000 | 3.35000 | 3.35000 | 300.22342 | | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 4.07000 | 4.07000 | 4.07000 | 292.34887 | | | | 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 | | | 3.54000 | 158.34252 | 3.54000 | 158.24090 | | | | 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 | 101.41565 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| Total FRS49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 3.24000 | 159.40488 | 3.24000 | 159.30640 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.26942 | | | 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 | | | 4.18000 | 102.58930 | 4.18000 | 102.51822 | | | 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 | | | 3.84000 | 76.74277 | 3.84000 | 109.93209 | | | 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 | | | 3.84000 | 3.84000 | 3.84000 | 132.42546 | | | 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 | | | 3.87000 | 3.87000 | 3.87000 | 132.22831 | | | 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 | | | 4.26000 | 4.26000 | 4.26000 | 290.31262 | | | 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 | | | 7.45800 | 103.52694 | 7.45800 | 103.46411 | | | 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 | | | 7.55000 | 101.11484 | 7.55000 | 101.05344 | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 7.97000 | 7.97000 | 7.97000 | 99.92016 | | 135,490,000,000.00 | | 17,000,000 | 17,000,000 |
| Total FRX23 SPOT | | | | | | | | 135,490,000,000.00 | | 17,000,000 | 17,000,000 |
| Total For FRX23 | | | | | | | | 135,490,000,000.00 | | 17,000,000 | 17,000,000 |
| FRX24 On 10/12/2024 Spot Bond | | | 8.27500 | 113.54379 | 8.27500 | 113.46834 | | | 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 | | | 9.27000 | 103.84569 | 9.27000 | 103.76901 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|
| Total FRX25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX25 | | | | | | | | | 0.00 | 0 | 0 |
| FRX26 On 01/10/2026 Spot Bond | | | 8.74000 | 103.89340 | 8.74000 | 103.82058 | | | 87,400,000,000.00 | 10,000,000 | 510,000,000 |
| Total FRX26 SPOT | | | | | | | | | 87,400,000,000.00 | 10,000,000 | 510,000,000 |
| Total For FRX26 | | | | | | | | | 87,400,000,000.00 | 10,000,000 | 510,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 8.80000 | 108.10221 | 8.80000 | 108.02552 | | | 237,600,000,000.00 | 27,000,000 | 2,027,000,000 |
| Total FRX27 SPOT | | | | | | | | | 237,600,000,000.00 | 27,000,000 | 2,027,000,000 |
| Total For FRX27 | | | | | | | | | 237,600,000,000.00 | 27,000,000 | 2,027,000,000 |
| FRX28 On 26/07/2028 Spot Bond | | | 9.12000 | 107.76091 | 9.12000 | 107.68259 | | | 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 | | | 9.38000 | 104.00640 | 9.38000 | 103.92871 | | | 93,800,000,000.00 | 10,000,000 | 10,000,000 |
| Total FRX30 SPOT | | | | | | | | | 93,800,000,000.00 | 10,000,000 | 10,000,000 |
| Total For FRX30 | | | | | | | | | 93,800,000,000.00 | 10,000,000 | 10,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 9.55000 | 100.67119 | 9.55000 | 100.59465 | | | 286,500,000,000.00 | 30,000,000 | 30,000,000 |
| Total FRX31 SPOT | | | | | | | | | 286,500,000,000.00 | 30,000,000 | 30,000,000 |
| Total For FRX31 | | | | | | | | | 286,500,000,000.00 | 30,000,000 | 30,000,000 |
| FRX32 On 31/03/2032 Spot Bond | | | 9.59000 | 106.69048 | 9.59000 | 106.60860 | | | 0.00 | 0 | 0 |
| Total FRX32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX32 | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.55000 | 81.26587 | 10.55000 | 81.19742 | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.93272 | | | 0.00 | 0 | 0 |
| Total FS3A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.01225 | | | 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 |

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

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| 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 | 100.79737 | | | | 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 | 100.20226 | | | | 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 | 100.65449 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For FS6A3 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.86825 | | | | 0.00 | 0 | 0 |
| 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 | 102.92300 | | | | 0.00 | 0 | 0 |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 101.53081 | | | | 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 | 100.73558 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total GH31A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.74423 | | | 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 | 100.80039 | | | 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 | 100.86943 | | | 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 | 100.91253 | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |
| GRB21 On 17/03/2021 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 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 |
| GRB30 On 10/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB30U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB31 On 10/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB31U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB32 On 28/06/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB32U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB32U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB33 On 03/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB33U | | | | | | | | | | 0.00 | 0 | 0 |
| GRL35 On 12/06/2029 Spot Bond | | | 4.15000 | 103.03602 | 4.15000 | 102.96469 | | | 9,520,100,000,000.00 | | 2,294,000,000 | 1,147,000,000 |

| 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 GRL35 SPOT | | | | | | | | | 9,520,100,000,000.00 | 2,294,000,000 | 1,147,000,000 |
| Total For GRL35 | | | | | | | | | 9,520,100,000,000.00 | 2,294,000,000 | 1,147,000,000 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 102.91937 | | | 0.00 | 0 | 6,000,000,000 |
| Total GRT07 SPOT | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For GRT07 | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 102.03109 | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/06/2020 Spot Bond | | | | | 0.00000 | 100.52991 | | | 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 | 102.10101 | | | 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 | 101.58495 | | | 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 | 102.02194 | | | 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 | 103.08217 | | | 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 | | | 8.92000 | 108.69661 | 8.92000 | 108.61889 | | | 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 | 100.58757 | | | 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 | 101.25927 | | | 0.00 | 0 | 6,250,000,000 |
| Total GRT19 SPOT | | | | | | | | | 0.00 | 0 | 6,250,000,000 |
| Total For GRT19 | | | | | | | | | 0.00 | 0 | 6,250,000,000 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 100.98617 | | | 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 | | | 9.82000 | 99.77884 | 9.82000 | 99.70046 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.70653 | | | | 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 | 101.96243 | | | | 0.00 | 0 | 0 |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 100.41136 | | | | 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 | 100.51239 | | | | 0.00 | 0 | 0 |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.74017 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For GRT26G | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.10726 | | | | 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 | 100.37486 | | | | 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 | 100.38395 | | | | 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 | 100.82822 | | | | 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 | 100.68555 | | | | 0.00 | 0 | 0 |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 101.64544 | | | | 0.00 | 0 | 0 |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.68594 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 101.74596 | | | | 0.00 | 0 | 0 |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT34 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 99.99991 | | | | 0.00 | 0 | 0 |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT36 | | | | | | | | | | 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 |
| H6T2U On 02/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H6T2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H6T2U | | | | | | | | | | 0.00 | 0 | 0 |
| H7T2U On 02/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H7T2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T2U | | | | | | | | | | 0.00 | 0 | 0 |
| H7T3U On 02/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H7T3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T3U | | | | | | | | | | 0.00 | 0 | 0 |
| H8T1U On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H8T1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H8T1U | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T3 On 05/10/2019 Spot Bond | | | | | 0.00000 | 101.88252 | | | | 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 | 100.64504 | | | | 0.00 | 0 | 0 |
| Total HC5T2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T2 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | | 0.00000 | 101.33146 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 101.89533 | | | | 0.00 | 0 | 0 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 101.91883 | | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 100.08569 | | | | 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 | 99.93224 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For HILB09 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.43086 | | | | 0.00 | 0 | 0 |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.26230 | | | | 0.00 | 0 | 0 |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.26082 | | | | 0.00 | 0 | 0 |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.01409 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 99.93185 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 99.93456 | | | | 0.00 | 0 | 0 |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 7.49000 | 103.39165 | 7.49000 | 103.32970 | | | | 0.00 | 0 | 0 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 57.03481 | 100.00000 | 56.65901 | | | | 0.00 | 0 | 0 |
| Total HWAY20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2023 Spot Bond | | | 3.85000 | 294.92535 | 3.85000 | 294.72823 | | | | 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 | | | 4.16000 | 4.16000 | 4.16000 | 294.36534 | | | | 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 | | | 4.37500 | 78.79017 | 4.37500 | 95.67896 | | | | 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 | | | 10.67000 | 91.04564 | 10.67000 | 90.96852 | | | | 0.00 | 0 | 690,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 690,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 690,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 10.58137 | 100.00000 | 10.51165 | | | | 0.00 | 0 | 0 |
| Total HWAY34/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY34/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 31/07/2035 Spot Bond | | | 10.70000 | 90.55651 | 10.70000 | 90.47959 | | | | 0.00 | 0 | 2,500,000,000 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 10.58107 | 100.00000 | 10.51135 | | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF10 On 30/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HWF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF10U | | | | | | | | | | 0.00 | 0 | 0 |
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 101.78491 | | | | 0.00 | 700,000,000 | 15,350,000,000 |

| 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 HWF11 SPOT | | | | | | | | | 0.00 | 700,000,000 | 15,350,000,000 |
| Total For HWF11 | | | | | | | | | 0.00 | 700,000,000 | 15,350,000,000 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 101.47870 | | | 0.00 | 2,716,000,000 | 5,358,000,000 |
| Total HWF12 SPOT | | | | | | | | | 0.00 | 2,716,000,000 | 5,358,000,000 |
| Total For HWF12 | | | | | | | | | 0.00 | 2,716,000,000 | 5,358,000,000 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | 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 | | | 3.23000 | 136.59151 | 3.23000 | 136.50722 | | 137,360,197,000,000.00 | 352,123,900,000 | 389,889,615,900 | |
| Total I2025 SPOT | | | | | | | | 137,360,197,000,000.00 | 352,123,900,000 | 389,889,615,900 | |
| Total For I2025 | | | | | | | | 137,360,197,000,000.00 | 352,123,900,000 | 389,889,615,900 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.42500 | 101.33699 | 3.42500 | 101.27272 | | 88,433,500,000,000.00 | 25,820,000,000 | 68,086,361,400 | |
| Total I2029 SPOT | | | | | | | | 88,433,500,000,000.00 | 25,820,000,000 | 68,086,361,400 | |
| Total For I2029 | | | | | | | | 88,433,500,000,000.00 | 25,820,000,000 | 68,086,361,400 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.54500 | 101.75461 | 3.54500 | 101.68879 | | 39,041,085,000,000.00 | 11,013,000,000 | 130,630,594,700 | |
| Total I2033 SPOT | | | | | | | | 39,041,085,000,000.00 | 11,013,000,000 | 130,630,594,700 | |
| Total For I2033 | | | | | | | | 39,041,085,000,000.00 | 11,013,000,000 | 130,630,594,700 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.58000 | 119.58988 | 3.58000 | 119.51272 | | 206,100,170,400,000.00 | 57,569,880,000 | 233,634,743,200 | |
| Total I2038 SPOT | | | | | | | | 206,100,170,400,000.00 | 57,569,880,000 | 233,634,743,200 | |
| Total For I2038 | | | | | | | | 206,100,170,400,000.00 | 57,569,880,000 | 233,634,743,200 | |
| I2046 On 31/03/2046 Spot Bond | | | 3.60000 | 110.95638 | 3.60000 | 110.88445 | | 998,421,120,000,000.00 | 277,339,200,000 | 219,527,942,100 | |
| Total I2046 SPOT | | | | | | | | 998,421,120,000,000.00 | 277,339,200,000 | 219,527,942,100 | |
| Total For I2046 | | | | | | | | 998,421,120,000,000.00 | 277,339,200,000 | 219,527,942,100 | |
| I2050 On 31/12/2050 Spot Bond | | | 3.63000 | 115.14573 | 3.62000 | 115.30142 | | 96,533,316,000,000.00 | 26,593,200,000 | 211,902,369,129 | |
| Total I2050 SPOT | | | | | | | | 96,533,316,000,000.00 | 26,593,200,000 | 211,902,369,129 | |
| Total For I2050 | | | | | | | | 96,533,316,000,000.00 | 26,593,200,000 | 211,902,369,129 | |
| IB105U On 20/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IB105U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IB105U | | | | | | | | 0.00 | 0 | 0 | |
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IB107U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IB107U | | | | | | | | 0.00 | 0 | 0 | |
| IB121U On 28/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IB121U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IB121U | | | | | | | | 0.00 | 0 | 0 | |
| IB122U On 17/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| 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 | 100.73134 | | | | 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 | | | 8.39500 | 8.39500 | 8.39500 | 104.67720 | | | | 0.00 | 0 | 0 |
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.10417 | | | | 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 | 101.69916 | | | | 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 | | | 7.84000 | 7.84000 | 7.84000 | 101.52704 | | | | 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 | 100.80869 | | | | 0.00 | 0 | 0 |
| Total IBL108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL108 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL109 On 07/12/2023 Spot Bond | | | 3.92000 | 294.16688 | 3.92000 | 293.96862 | | | | 0.00 | 0 | 0 |
| 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 | 100.46338 | | | | 0.00 | 0 | 15,000,000 |
| Total IBL110 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,000 |
| Total For IBL110 | | | | | | | | | | 0.00 | 0 | 15,000,000 |
| IBL112 On 21/05/2020 Spot Bond | | | | | 0.00000 | 101.07927 | | | | 0.00 | 0 | 19,700,000,000 |

| 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 IBL112 SPOT | | | | | | | | | | 0.00 | 0 | 19,700,000,000 |
| Total For IBL112 | | | | | | | | | | 0.00 | 0 | 19,700,000,000 |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.82785 | | | | 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 | 101.18789 | | | | 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 | 100.85080 | | | | 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 | 100.15454 | | | | 0.00 | 0 | 0 |
| Total IBL116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL116 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL118 On 24/07/2020 Spot Bond | | | | | 0.00000 | 101.43417 | | | | 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 | 100.96023 | | | | 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 | 101.74950 | | | | 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 | 101.14879 | | | | 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 | 101.00773 | | | | 0.00 | 0 | 0 |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL127 On 02/04/2020 Spot Bond | | | | | 0.00000 | 99.89907 | | | | 0.00 | 0 | 0 |
| Total IBL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL127 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 101.81242 | | | | 0.00 | 0 | 0 |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.87117 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------|
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 101.76420 | | | | 0.00 | 0 | 0 |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL131 On 07/08/2020 Spot Bond | | | | | 0.00000 | 101.07490 | | | | 0.00 | 0 | 0 |
| Total IBL131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL131 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.04975 | | | | 0.00 | 0 | 0 |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.33445 | | | | 0.00 | 0 | 0 |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.29000 | 3.29000 | 3.29000 | 159.12820 | | | | 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 | 110.28500 | 10.00000 | 110.19800 | | | | 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 | | | 8.23500 | 101.18236 | 8.23500 | 101.11553 | | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 7.99500 | 102.32007 | 7.99500 | 102.25469 | | | | 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 | | | 9.04000 | 105.52146 | 9.04000 | 105.44543 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.74065 | | | | 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 | | | 3.39000 | 158.87260 | 3.39000 | 158.77254 | | | | 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 | 101.34813 | | | | 0.00 | 0 | 29,930,000,000 |

| 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 IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 29,930,000,000 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 29,930,000,000 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 101.63712 | | | | 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 | | | 9.13000 | 105.89803 | 9.13000 | 105.82099 | | | | 0.00 | 0 | 0 |
| 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 |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.98883 | | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 7.97500 | 107.24595 | 7.97500 | 107.17761 | | | | 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 | 37.58177 | 100.00000 | 37.33415 | | | | 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 | 100.80006 | | | | 0.00 | 0 | 100,000,000 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 101.84401 | | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.49526 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | | 0.00000 | 99.87088 | | | | 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 | 101.56421 | | | | 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 | | | 8.82000 | 103.97239 | 8.82000 | 103.89745 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| 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 | 10.04677 | 100.00000 | 9.98057 | | | | 0.00 | 0 | 0 |
| Total IDC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 8.02500 | 103.97410 | 8.02500 | 103.90706 | | | | 0.00 | 0 | 0 |
| Total IDC03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.86381 | | | | 0.00 | 0 | 0 |
| Total IDC05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 9.12000 | 105.06151 | 9.12000 | 104.98515 | | | | 0.00 | 0 | 10,882,995,400 |
| Total IDC06 SPOT | | | | | | | | | | 0.00 | 0 | 10,882,995,400 |
| Total For IDC06 | | | | | | | | | | 0.00 | 0 | 10,882,995,400 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.24149 | | | | 0.00 | 0 | 0 |
| Total IDC07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.46000 | 103.14073 | 11.46000 | 103.02031 | | | | 0.00 | 0 | 0 |
| Total IDC08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | | 0.00000 | 100.68729 | | | | 0.00 | 0 | 0 |
| Total IDC09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.52324 | | | | 0.00 | 0 | 0 |
| Total IDC10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 9.62000 | 109.44170 | 9.62000 | 109.35745 | | | | 0.00 | 0 | 6,000,000,000 |
| Total IDC11 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For IDC11 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 101.97191 | | | | 0.00 | 0 | 0 |
| Total IDC12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC12 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 102.22445 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 101.04032 | | | | 0.00 | 0 | 0 |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.50622 | | | | 0.00 | 0 | 0 |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 102.29938 | | | | 0.00 | 0 | 0 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.18323 | | | | 0.00 | 0 | 10,000,000,000 |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.33947 | | | | 0.00 | 0 | 0 |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.35364 | | | | 0.00 | 0 | 0 |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 101.77693 | | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.25977 | | | | 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 | 5.54234 | 100.00000 | 7.71608 | | | | 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 | | | 8.52000 | 103.47232 | 8.52000 | 103.40157 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC02 On 14/04/2021 Spot Bond | | | 8.13500 | 104.93499 | 8.13500 | 104.86641 | | | | 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 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| 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 |
| 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 |
| IN399U On 22/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN399U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN399U | | | | | | | | | | 0.00 | 0 | 0 |
| IN402U On 15/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN402U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN402U | | | | | | | | | | 0.00 | 0 | 0 |
| IN403U On 25/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN403U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN403U | | | | | | | | | | 0.00 | 0 | 0 |
| IN404U On 20/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN404U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN404U | | | | | | | | | | 0.00 | 0 | 0 |
| IN405U On 20/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|------------------------------|-----------------------|-----------------------|
| Total IN405U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN405U | | | | | | | | | | 0.00 | 0 | 0 |
| IN406U On 01/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 40,000,000,000,000.00 | 400,000,000 | 100,000,000 |
| Total IN406U SPOT | | | | | | | | | | 10,000,000,000,000.00 | 400,000,000 | 100,000,000 |
| Total For IN406U | | | | | | | | | | 10,000,000,000,000.00 | 400,000,000 | 100,000,000 |
| IN407U On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN407U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN407U | | | | | | | | | | 0.00 | 0 | 0 |
| IN409U On 30/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 926,486,490,000,000.00 | 19,264,864,900 | 19,264,864,900 |
| Total IN409U SPOT | | | | | | | | | | 16,486,490,000,000.00 | 19,264,864,900 | 19,264,864,900 |
| Total For IN409U | | | | | | | | | | 16,486,490,000,000.00 | 19,264,864,900 | 19,264,864,900 |
| IN410U On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN410U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN410U | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 70.07395 | | | | 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 | 110.28500 | 10.00000 | 110.19800 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 100.60347 | | | | 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 | 101.31894 | | | | 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 | 101.41418 | | | | 0.00 | 0 | 0 |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | 0 |
| ING383 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.66210 | | | | 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 | 88.99721 | | | | 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 | 101.25666 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ING394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING394 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.59423 | | | | 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 | 102.85411 | | | | 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 | 103.14333 | | | | 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 | | | 10.27500 | 104.80566 | 10.27500 | 104.72008 | | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 103.36587 | | | | 0.00 | 0 | 0 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 0 |
| IPC26U On 08/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPC26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPC26U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 100.54388 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.41211 | | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.24312 | | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 100.01752 | | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.01861 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.01971 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.23194 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.90593 | | | | 0.00 | 0 | 0 |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.26388 | | | | 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 | 101.25496 | | | | 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 | 101.77549 | | | | 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 | 101.09046 | | | | 0.00 | 0 | 0 |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 101.10272 | | | | 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 |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.04317 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 100.43867 | | | | 0.00 | 0 | 0 |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 99.91037 | | | | 0.00 | 0 | 0 |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC25 On 25/10/2019 Spot Bond | | | | | 0.00000 | 101.28526 | | | | 0.00 | 0 | 0 |
| Total IPFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC25 | | | | | | | | | | 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 | 100.45376 | 2.75000 | 100.43140 | | | | 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 | | | 6.70000 | 146.69573 | 6.70000 | 146.56430 | | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 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 | | | 5.23000 | 5.23000 | 5.23000 | 123.63153 | | | | 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 | | | 5.23000 | 5.23000 | 5.23000 | 123.63153 | | | | 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 | 100.43312 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 103.00324 | | | | 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 | | | 10.17500 | 104.51975 | 10.17500 | 104.43523 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| Total IV034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 105.82224 | | | 0.00 | 80,000,000 | 40,000,000 |
| Total IV035 SPOT | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For IV035 | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 106.02424 | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.04612 | | | 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 | | | 5.49000 | 5.49000 | 5.49000 | 151.52612 | | | 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 | 104.02015 | | | 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 | | | 10.52500 | 102.57530 | 10.52500 | 102.48925 | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 105.95639 | | | 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 | | | 10.41500 | 10.41500 | 10.41500 | 108.27342 | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.75238 | | | 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 | | | 4.44000 | 155.20768 | 4.44000 | 155.09691 | | 355,200,000,000.00 | | 80,000,000 | 40,000,000 |
| Total IV045 SPOT | | | | | | | | 355,200,000,000.00 | | 80,000,000 | 40,000,000 |
| Total For IV045 | | | | | | | | 355,200,000,000.00 | | 80,000,000 | 40,000,000 |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 102.18288 | | | 0.00 | 0 | 0 |
| Total IV046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV046 | | | | | | | | | 0.00 | 0 | 0 |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 100.21119 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | 0 |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV118U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV118U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| IV164U On 13/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV164U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV164U | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 5.40000 | 161.33358 | 5.40000 | 161.20580 | | | | 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 |
| IVA959 On 26/09/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 7.15000 | | | | 0.00 | 0 | 0 |
| Total IVA959 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA959 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA961 On 10/10/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.66809 | | | | 0.00 | 0 | 0 |
| Total IVA961 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA961 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA962 On 17/10/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.53206 | | | | 0.00 | 0 | 0 |
| Total IVA962 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA962 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA963 On 24/10/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.39641 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVA963 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA963 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA964 On 31/10/2019 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 99.25086 | | | | 0.00 | 0 | 0 |
| Total IVA964 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA964 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA965 On 07/11/2019 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 99.11408 | | | | 0.00 | 0 | 0 |
| Total IVA965 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA965 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA966 On 14/11/2019 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 98.97768 | | | | 0.00 | 0 | 0 |
| Total IVA966 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA966 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA969 On 05/12/2019 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.55130 | | | | 0.00 | 0 | 0 |
| Total IVA969 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA969 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA970 On 12/12/2019 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.41458 | | | | 0.00 | 0 | 0 |
| Total IVA970 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA970 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA975 On 07/01/2020 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 97.88226 | | | | 0.00 | 0 | 0 |
| Total IVA975 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA975 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA977 On 14/01/2020 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 97.74556 | | | | 0.00 | 0 | 0 |
| Total IVA977 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA977 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA978 On 16/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVA978 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA978 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.93312 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 8.04500 | 103.87014 | 8.04500 | 103.80337 | | | | 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 | 100.89788 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | | 0.00000 | 100.28738 | | | | 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 | 101.29656 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.80047 | | | | 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 | | | 8.89500 | 107.10137 | 8.89500 | 107.02500 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.92921 | | | | 0.00 | 0 | 0 |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.54813 | | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.92801 | | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | | 0.00000 | 100.44435 | | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.34350 | | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.92881 | | | | 0.00 | 0 | 0 |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 101.76778 | | | | 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 | | | 8.54500 | 105.37120 | 8.54500 | 105.29935 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC111 On 19/05/2020 Spot Bond | | | | | 0.00000 | 100.90356 | | | | 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 | 100.27715 | | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 101.07943 | | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC133 On 06/12/2019 Spot Bond | | | 8.02000 | 8.02000 | 8.02000 | 102.43447 | | | | 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 | 101.40755 | | | | 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 | 101.61735 | | | | 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 | 101.51131 | | | | 0.00 | 0 | 0 |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.73721 | | | | 0.00 | 0 | 0 |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 101.96059 | | | | 0.00 | 2,480,000,000 | 1,240,000,000 |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 2,480,000,000 | 1,240,000,000 |
| Total For IVC140 | | | | | | | | | | 0.00 | 2,480,000,000 | 1,240,000,000 |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 100.57060 | | | | 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 | 100.48096 | | | | 0.00 | 0 | 0 |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC146 On 03/12/2020 Spot Bond | | | | | 0.00000 | 100.54925 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.01649 | | | | 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 | 100.35276 | | | | 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 | 100.35088 | | | | 0.00 | 0 | 0 |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.32086 | | | | 0.00 | 0 | 0 |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC152 | | | | | | | | | | 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 | 101.17596 | | | | 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 | 101.54086 | | | | 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 | 100.65861 | | | | 0.00 | 0 | 0 |
| Total IVC157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC157 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC158 On 02/04/2020 Spot Bond | | | | | 0.00000 | 99.89839 | | | | 0.00 | 0 | 0 |
| Total IVC158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC158 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.02099 | | | | 0.00 | 0 | 0 |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC160 On 05/04/2020 Spot Bond | | | | | 0.00000 | 99.79170 | | | | 0.00 | 4,400,000,000 | 2,200,000,000 |

| 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 IVC160 SPOT | | | | | | | | | | 0.00 | 4,400,000,000 | 2,200,000,000 |
| Total For IVC160 | | | | | | | | | | 0.00 | 4,400,000,000 | 2,200,000,000 |
| IVC161 On 09/05/2020 Spot Bond | | | | | 0.00000 | 101.14427 | | | | 0.00 | 0 | 0 |
| Total IVC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC161 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC162 On 21/05/2020 Spot Bond | | | | | 0.00000 | 100.90910 | | | | 0.00 | 0 | 0 |
| Total IVC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC162 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.24591 | | | | 0.00 | 0 | 0 |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC165 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.15408 | | | | 0.00 | 0 | 0 |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC165 | | | | | | | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF407 On 07/04/2020 Spot Bond | | | | | 0.00000 | 100.59272 | | | | 0.00 | 0 | 45,000,000,000 |
| Total IVF407 SPOT | | | | | | | | | | 0.00 | 0 | 45,000,000,000 |
| Total For IVF407 | | | | | | | | | | 0.00 | 0 | 45,000,000,000 |
| IVF68U On 18/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF69U On 25/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF69U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF70U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF70U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF70U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF71U On 12/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF71U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF71U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS02 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.61109 | | | | 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 | 100.19400 | | | | 0.00 | 0 | 0 |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.92961 | | | | 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 | | | 8.25000 | 108.07098 | 8.25000 | 107.99939 | | | | 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 | 100.80969 | | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.77892 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP01(On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.54075 | | | | 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 | 100.61116 | | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.74005 | | | | 0.00 | 0 | 0 |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 101.66980 | | | | 0.00 | 0 | 0 |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.85249 | | | | 0.00 | 0 | 30,000,000 |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| KSB009 On 05/08/2020 Spot Bond | | | | | 0.00000 | 102.25610 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 9.61000 | 120.41919 | 9.61000 | 127.01881 | | | | 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 | 101.42684 | | | | 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 | | | 8.04500 | 103.46452 | 8.04500 | 103.39703 | | | | 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 | 103.20515 | 9.62000 | 103.12485 | | | | 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 | 100.88303 | 9.71000 | 100.80562 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total LBK12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 105.44914 | | | | 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 | 100.86325 | | | | 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 | 100.36422 | | | | 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 | 103.26718 | | | | 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 | | | 8.58000 | 106.96911 | 8.58000 | 106.89548 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 101.10096 | | | | 0.00 | 0 | 15,000,000 |
| Total LBK22 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,000 |
| Total For LBK22 | | | | | | | | | | 0.00 | 0 | 15,000,000 |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 102.68123 | | | | 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 | | | 8.95000 | 105.05642 | 8.95000 | 110.11008 | | | | 0.00 | 0 | 4,808,716,700 |
| Total LBK24 SPOT | | | | | | | | | | 0.00 | 0 | 4,808,716,700 |
| Total For LBK24 | | | | | | | | | | 0.00 | 0 | 4,808,716,700 |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.41966 | | | | 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 | 101.37203 | | | | 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 | | | 10.11000 | 106.51555 | 10.11000 | 106.42994 | | | | 0.00 | 0 | 1,000,000,000 |
| Total LBK28 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For LBK28 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| LBK29 On 07/06/2023 Spot Bond | | | 8.70500 | 106.15551 | 8.70500 | 106.08139 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| Total LBK29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK29 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.15835 | | | | 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 | 100.77270 | | | | 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 | 101.21581 | | | | 0.00 | 0 | 0 |
| Total LBK32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK32 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 101.06427 | | | | 0.00 | 0 | 0 |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK33 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.02224 | | | | 0.00 | 0 | 0 |
| Total LBK35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK35 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK36 On 25/06/2020 Spot Bond | | | | | 0.00000 | 100.04083 | | | | 0.00 | 0 | 0 |
| Total LBK36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK36 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 100.04445 | | | | 0.00 | 0 | 0 |
| Total LBK37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK37 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 7.62500 | 102.43051 | 7.62500 | 102.36804 | | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.18500 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For LGL05 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| LGL06 On 04/10/2022 Spot Bond | | | 8.98000 | 103.04834 | 8.98000 | 102.97417 | | | | 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 | 101.79679 | | | | 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 | 103.42257 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|--------------------|--------------------|
| Total LGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL08 | | | | | | | | | 0.00 | 0 | 0 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 103.76443 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total LGL09 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For LGL09 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.98951 | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | 0.00 | 0 | 0 |
| LHC11L On 16/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 40,000,000,000,000.00 | 0.00 | 400,000,000 | 100,000,000 |
| Total LHC11U SPOT | | | | | | | | 10,000,000,000,000.00 | 0.00 | 400,000,000 | 100,000,000 |
| Total For LHC11U | | | | | | | | 10,000,000,000,000.00 | 0.00 | 400,000,000 | 100,000,000 |
| LHC12L On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0.00 | 0 | 0 |
| Total LHC12U SPOT | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| Total For LHC12U | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| LHC13L On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0.00 | 0 | 0 |
| Total LHC13U SPOT | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| Total For LHC13U | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.57500 | 105.51417 | 12.57500 | 105.40689 | | 0.00 | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.58934 | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.40676 | | | 0.00 | 0 | 0 |
| Total LHL27 SPOT | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| Total For LHL27 | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.57659 | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | | 0.00000 | 101.29913 | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 101.75034 | | | 0.00 | 0 | 0 |
| Total LOM02 SPOT | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| Total For LOM02 | | | | | | | | 0.00 | 0.00 | 0 | 0 |
| LRFA2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 100.89361 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total LRFA2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFB2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.05577 | | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.01014 | | | | 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 | 101.13283 | | | | 0.00 | 0 | 0 |
| Total MAQ129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ129 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 09/12/2019 Spot Bond | | | | | 0.00000 | 100.38757 | | | | 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 | 101.27690 | | | | 0.00 | 0 | 0 |
| Total MAQ132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ132 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ14 On 14/10/2019 Spot Bond | | | | | 0.00000 | 99.66082 | | | | 0.00 | 0 | 0 |
| Total MAQ148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ148 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 28/11/2019 Spot Bond | | | | | 0.00000 | 98.79436 | | | | 0.00 | 0 | 0 |
| Total MAQ153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ153 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 30/09/2019 Spot Bond | | | | | 0.00000 | 99.94322 | | | | 0.00 | 0 | 0 |
| Total MAQ156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ156 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 09/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MAQ157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ157 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 09/10/2019 Spot Bond | | | | | 0.00000 | 99.77833 | | | | 0.00 | 0 | 0 |
| Total MAQ158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ158 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 18/10/2019 Spot Bond | | | | | 0.00000 | 99.61891 | | | | 0.00 | 0 | 0 |
| Total MAQ159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ159 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 21/10/2019 Spot Bond | | | | | 0.00000 | 99.54952 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| Total MAQ160 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ160 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 25/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 60,000,000,000 | 60,000,000,000 |
| Total MAQ161 SPOT | | | | | | | | | 10,000,000,000,000.00 | 60,000,000,000 | 60,000,000,000 |
| Total For MAQ161 | | | | | | | | | 10,000,000,000,000.00 | 60,000,000,000 | 60,000,000,000 |
| MBF05: On 28/09/2019 Spot Bond | | | | | 0.00000 | 99.94040 | | | 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 | 100.27651 | | | 0.00 | 0 | 0 |
| Total MBF055 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF055 | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.87052 | | | 0.00 | 0 | 10,000,000 |
| Total MBF057 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For MBF057 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| MBF05: On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.09258 | | | 0.00 | 0 | 0 |
| Total MBF059 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF059 | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.85734 | | | 0.00 | 600,000,000 | 300,000,000 |
| Total MBF061 SPOT | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For MBF061 | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| MBF06: On 07/06/2020 Spot Bond | | | | | 0.00000 | 100.38274 | | | 0.00 | 0 | 0 |
| Total MBF062 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF062 | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.39638 | | | 0.00 | 0 | 0 |
| Total MBF063 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF063 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 11/04/2020 Spot Bond | | | | | 0.00000 | 101.76972 | | | 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 | 100.71365 | | | 0.00 | 0 | 0 |
| Total MBP037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP037 | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.26513 | | | 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 | 100.77436 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MBP039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP039 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.78854 | | | | 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 | 101.66612 | | | | 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 | 101.38606 | | | | 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 | 101.33080 | | | | 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 | 99.99995 | | | | 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 | 99.99994 | | | | 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 | 100.81021 | | | | 0.00 | 0 | 0 |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.70919 | | | | 0.00 | 0 | 0 |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/03/2022 Spot Bond | | | | | 0.00000 | 99.99997 | | | | 0.00 | 0 | 0 |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/03/2024 Spot Bond | | | | | 0.00000 | 99.99996 | | | | 0.00 | 0 | 0 |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP05 On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.77092 | | | | 0.00 | 0 | 0 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | 0 |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 112.49932 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total MIIL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2021 Spot Bond | | | 8.11000 | 103.00186 | 8.11000 | 102.93439 | | | | 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 | 100.86014 | | | | 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 | | | 11.07000 | 11.07000 | 11.07000 | 102.35854 | | | | 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 | | | 9.38000 | 105.06817 | 9.38000 | 104.98968 | | | | 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 | 103.69947 | | | | 0.00 | 0 | 0 |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.21526 | | | | 0.00 | 0 | 0 |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | 0 |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 112.58048 | | | | 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 | 102.46625 | | | | 0.00 | 0 | 30,000,000 |
| Total MTN06 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For MTN06 | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 103.45515 | | | | 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 | 102.65244 | | | | 0.00 | 0 | 0 |
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 102.99633 | | | | 0.00 | 0 | 0 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 103.81162 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.92237 | | | | 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 | 100.23255 | | | | 0.00 | 0 | 8,000,000,000 |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 100.56364 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For MTN13 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 101.06554 | | | | 0.00 | 0 | 0 |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.09040 | | | | 0.00 | 0 | 0 |
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.64187 | | | | 0.00 | 0 | 0 |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 100.65994 | | | | 0.00 | 0 | 0 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 100.68091 | | | | 0.00 | 0 | 0 |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.56637 | | | | 0.00 | 0 | 0 |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.58236 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For MTN20 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| MTNC2 On 10/05/2020 Spot Bond | | | | | 0.00000 | 101.11174 | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| Total MTNC20 SPOT | | | | | | | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| Total For MTNC20 | | | | | | | | | | 0.00 | 3,000,000,000 | 1,500,000,000 |
| MTNC2 On 07/09/2020 Spot Bond | | | | | 0.00000 | 100.52121 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MTNC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC21 | | | | | | | | | | 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 | 100.94222 | | | | 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 | 100.88147 | | | | 0.00 | 0 | 0 |
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.87182 | | | | 0.00 | 0 | 0 |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N6B26 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.31775 | | | | 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 | 100.33942 | | | | 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 | 100.32582 | | | | 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 | 100.17227 | | | | 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 | 100.20389 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total N6F26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6F26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.45677 | | | | 0.00 | 0 | 0 |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | 0 |
| N7A20 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.15017 | | | | 0.00 | 0 | 0 |
| Total N7A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7A20 | | | | | | | | | | 0.00 | 0 | 0 |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.15799 | | | | 0.00 | 0 | 0 |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.18543 | | | | 0.00 | 0 | 0 |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.20872 | | | | 0.00 | 0 | 0 |
| Total N7D25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7D25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.23007 | | | | 0.00 | 0 | 0 |
| Total N7E25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7E25 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 8.50000 | 102.34195 | 8.50000 | 102.27252 | | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | | 0.00 | 0 | 0 |
| NAM02 On 29/06/2020 Spot Bond | | | 7.51500 | 103.89785 | 7.51500 | 103.83504 | | | | 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 | | | 8.98000 | 105.05715 | 8.98000 | 104.98194 | | | | 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 | | | 10.07000 | 103.82267 | 10.07000 | 103.73955 | | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | | 0.00 | 0 | 0 |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 101.62650 | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total NBG01G SPOT | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For NBG01G | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.32600 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|----------------------|
| Total NBG02G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG02G | | | | | | | | | 0.00 | 0 | 0 |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.34364 | | | 0.00 | 0 | 0 |
| Total NBG03G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG03G | | | | | | | | | 0.00 | 0 | 0 |
| NBK11 On 28/11/2020 Spot Bond | | | 7.70000 | 104.34138 | 7.70000 | 104.27713 | | | 0.00 | 0 | 0 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12 On 19/03/2021 Spot Bond | | | 7.66500 | 102.62022 | 7.66500 | 102.55663 | | | 0.00 | 0 | 1,100,000,000 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| NBK12 On 19/03/2021 Spot Bond | | | 9.38000 | 100.27739 | 9.38000 | 100.20167 | | | 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 | | | 8.78000 | 103.73888 | 8.78000 | 103.66544 | | | 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 | | | 7.59500 | 105.14800 | 7.59500 | 105.08377 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15 On 11/02/2022 Spot Bond | | | 7.84500 | 103.18124 | 7.84500 | 103.11653 | | | 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 | | | 8.72000 | 104.27175 | 8.72000 | 104.19922 | | 872,000,000,000.00 | | 100,000,000 | 50,000,000 |
| Total NBK16A SPOT | | | | | | | | 872,000,000,000.00 | | 100,000,000 | 50,000,000 |
| Total For NBK16A | | | | | | | | 872,000,000,000.00 | | 100,000,000 | 50,000,000 |
| NBK17 On 22/04/2026 Spot Bond | | | 8.81000 | 109.95511 | 8.81000 | 109.87743 | | 352,400,000,000.00 | | 40,000,000 | 1,240,000,000 |
| Total NBK17A SPOT | | | | | | | | 352,400,000,000.00 | | 40,000,000 | 1,240,000,000 |
| Total For NBK17A | | | | | | | | 352,400,000,000.00 | | 40,000,000 | 1,240,000,000 |
| NBK18 On 01/06/2020 Spot Bond | | | 8.46500 | 103.54684 | 8.46500 | 103.47649 | | 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 | | | 8.37500 | 106.13562 | 8.37500 | 106.06427 | | 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 | | | 9.07000 | 109.75051 | 9.07000 | 109.67074 | | 181,400,000,000.00 | | 20,000,000 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|
| Total NBK20A SPOT | | | | | | | | | 181,400,000,000.00 | 20,000,000 | 10,000,000 |
| Total For NBK20A | | | | | | | | | 181,400,000,000.00 | 20,000,000 | 10,000,000 |
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.20321 | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | 0.00 | 0 | 0 |
| NBK21I On 21/07/2027 Spot Bond | | | 9.83000 | 106.31161 | 9.83000 | 106.22848 | | | 786,400,000,000.00 | 80,000,000 | 40,000,000 |
| Total NBK21A SPOT | | | | | | | | | 786,400,000,000.00 | 80,000,000 | 40,000,000 |
| Total For NBK21A | | | | | | | | | 786,400,000,000.00 | 80,000,000 | 40,000,000 |
| NBK22I On 19/11/2022 Spot Bond | | | 8.36000 | 108.27925 | 8.36000 | 108.20698 | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 19/11/2025 Spot Bond | | | 9.34000 | 110.04221 | 9.34000 | 109.96035 | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | | 0.00000 | 101.13293 | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | 0.00 | 0 | 0 |
| NBK24I On 19/11/2027 Spot Bond | | | 9.42000 | 112.43422 | 9.42000 | 112.34989 | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.07156 | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 17/02/2023 Spot Bond | | | 8.68000 | 8.68000 | 8.68000 | 106.87506 | | | 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 | 103.80514 | | | 0.00 | 0 | 0 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25B | | | | | | | | | 0.00 | 0 | 0 |
| NBK26I On 10/05/2023 Spot Bond | | | 100.00000 | 19.41217 | 100.00000 | 19.28426 | | | 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 | 104.76723 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For NBK26B | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| NBK27I On 10/05/2026 Spot Bond | | | 9.63000 | 111.61853 | 9.63000 | 111.53297 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28/ On 02/08/2023 Spot Bond | | | 8.32000 | 107.04160 | 8.32000 | 106.97050 | | | | 0.00 | 0 | 0 |
| Total NBK28A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 19/11/2020 Spot Bond | | | | | 0.00000 | 101.39861 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29/ On 31/07/2026 Spot Bond | | | 9.07000 | 108.88196 | 9.07000 | 108.80326 | | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30/ On 20/02/2024 Spot Bond | | | 8.31500 | 105.69814 | 8.31500 | 105.62796 | | | | 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 | 101.82773 | | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31/ On 09/11/2023 Spot Bond | | | 8.35000 | 107.28947 | 8.35000 | 107.21794 | | | | 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 | 100.95649 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK34I On 10/05/2021 Spot Bond | | | | | 0.00000 | 102.12847 | | | | 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 | 102.80587 | | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I On 10/05/2026 Spot Bond | | | | | 0.00000 | 105.45503 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For NBK36B | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 102.56982 | | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 10.84500 | 10.84500 | 10.84500 | 59.24090 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 105.74680 | | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.01153 | | | | 0.00 | 5,134,000,000 | 2,577,000,000 |
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 5,134,000,000 | 2,577,000,000 |
| Total For NBK41B | | | | | | | | | | 0.00 | 5,134,000,000 | 2,577,000,000 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.82004 | | | | 0.00 | 0 | 100,000,000 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.97359 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For NBK43B | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.14248 | | | | 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 | 101.87436 | | | | 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 | 102.16879 | | | | 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 | 102.81627 | | | | 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 | 101.01559 | | | | 0.00 | 0 | 0 |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.39513 | | | | 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 | 101.44663 | | | | 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 | 100.82373 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.87950 | | | | 0.00 | 0 | 20,000,000 |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 101.24597 | | | | 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 | 100.87460 | | | | 0.00 | 0 | 0 |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 102.42742 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 101.25623 | | | | 0.00 | 0 | 0 |
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 101.27787 | | | | 0.00 | 0 | 0 |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB56 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 101.29479 | | | | 0.00 | 0 | 0 |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 101.31960 | | | | 0.00 | 0 | 0 |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB58 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.17058 | | | | 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 | | | 10.01500 | 102.56649 | 10.01500 | 102.48393 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 | | | | | 0.00000 | 100.16964 | | | | 0.00 | 0 | 0 |
| Total NCLN84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN84 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | 10.05000 | 101.83595 | 10.05000 | 101.75368 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.17058 | | | | 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 | 100.17196 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.17382 | | | | 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 | 100.14182 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NDAL0 On 18/02/2021 Spot Bond | | | | | 0.00000 | 100.68020 | | | | 0.00 | 0 | 0 |
| Total NDAL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NDAL01 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| NED06 On 26/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED06U | | | | | | | | | | 0.00 | 0 | 0 |
| NED07 On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED07U | | | | | | | | | | 0.00 | 0 | 0 |
| NED08 On 01/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED08U | | | | | | | | | | 0.00 | 0 | 0 |
| NED09 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED09U | | | | | | | | | | 0.00 | 0 | 0 |
| NED10 On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED10U | | | | | | | | | | 0.00 | 0 | 0 |
| NED11 On 15/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED11U | | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | | 0.00000 | 101.99317 | | | | 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 | 101.96732 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | | 0.00000 | 101.64991 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For NED19 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| NED20 On 01/07/2020 Spot Bond | | | 8.67500 | 104.62844 | 8.67500 | 104.55603 | | | | 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 | 107.78581 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 108.04283 | | | | 0.00 | 0 | 0 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| NET52 On 23/01/2020 Spot Bond | | | | | 0.00000 | 101.47316 | | | 0.00 | 0 | 0 |
| Total NET52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET52 | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 104.12536 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For NGL01 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 105.18663 | | | 0.00 | 40,000,000 | 20,000,000 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For NGL02 | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.93369 | | | 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 | 104.15153 | | | 0.00 | 0 | 0 |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL04 | | | | | | | | | 0.00 | 0 | 0 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 103.02038 | | | 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 | 100.91718 | | | 0.00 | 0 | 0 |
| Total NGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL06 | | | | | | | | | 0.00 | 0 | 0 |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 102.07744 | | | 0.00 | 0 | 0 |
| Total NGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL07 | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1A On 01/07/2022 Spot Bond | | | | | 0.00000 | 104.25690 | | | 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 | 102.12284 | | | 0.00 | 0 | 0 |
| Total NGLT1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1B | | | | | | | | | 0.00 | 0 | 0 |
| NGT103 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.40858 | | | 0.00 | 0 | 0 |
| Total NGT103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGT103 | | | | | | | | | 0.00 | 0 | 0 |
| NGT104 On 15/01/2025 Spot Bond | | | | | 0.00000 | 103.21721 | | | 0.00 | 0 | 0 |
| Total NGT104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGT104 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 105.13285 | 13.50000 | 105.02094 | | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 102.06677 | | | | 0.00 | 0 | 0 |
| Total NHM006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM006 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 102.16584 | | | | 0.00 | 0 | 0 |
| Total NHM007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM007 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 26/04/2020 Spot Bond | | | | | 0.00000 | 101.60519 | | | | 0.00 | 0 | 0 |
| Total NHM008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM008 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 101.83650 | | | | 0.00 | 0 | 0 |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.81781 | | | | 0.00 | 0 | 0 |
| Total NHM010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM010 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.93448 | | | | 0.00 | 0 | 0 |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.40910 | | | | 0.00 | 0 | 0 |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 09/09/2020 Spot Bond | | | | | 0.00000 | 100.46016 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total NHM013 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For NHM013 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| NI202 On 07/12/2033 Spot Bond | | | 4.52000 | 4.52000 | 4.52000 | 207.78897 | | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | 0 |
| NI210 On 31/03/2028 Spot Bond | | | 4.11000 | 4.11000 | 4.11000 | 177.41118 | | | | 0.00 | 0 | 0 |
| Total NI210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI210 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|--------------------|---------------------------|-------------------|----------------------|
| NI25 | On | 31/01/2025 | Spot Bond | | | 3.98500 | 3.98500 | 3.98500 | 131.47568 | | | 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 | | | 4.27500 | 4.27500 | 4.27500 | 94.20956 | | 342,000,000,000.00 | 80,000,000 | 40,000,000 | |
| Total NI29 SPOT | | | | | | | | | | | | 342,000,000,000.00 | 80,000,000 | 40,000,000 |
| Total For NI29 | | | | | | | | | | | | 342,000,000,000.00 | 80,000,000 | 40,000,000 |
| 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 | | | 4.73000 | 4.73000 | 4.73000 | 101.54302 | | | 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 | | | 4.09000 | 4.09000 | 4.09000 | 130.79274 | | | 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 | | | 4.48000 | 4.48000 | 4.48000 | 128.29112 | | | 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 | | | 4.58000 | 4.58000 | 4.58000 | 171.30082 | | | 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 | | | 4.96000 | 166.66173 | 4.96000 | 166.53551 | | | 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 | | | 4.44500 | 105.74992 | 4.44500 | 105.67439 | | | 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 | | | 7.42500 | 103.20387 | 7.42500 | 103.14255 | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | | | 0.00 | 0 | 0 |
| NN010 | On | 01/10/2020 | Spot Bond | | | | | 0.00000 | 99.92007 | | | 0.00 | 0 | 2,000,000,000 |
| Total NN010 SPOT | | | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For NN010 | | | | | | | | | | | | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.01170 | | | | 0.00 | 0 | 2,500,000,000 |
| Total NN011 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For NN011 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| NN013 On 09/09/2020 Spot Bond | | | | | 0.00000 | 100.26560 | | | | 0.00 | 0 | 0 |
| Total NN013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN013 | | | | | | | | | | 0.00 | 0 | 0 |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 99.96021 | | | | 0.00 | 0 | 0 |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | 0 |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 108.48550 | | | | 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 | 100.84624 | | | | 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 | 100.88147 | | | | 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 | | | | | 0.00000 | 100.36250 | | | | 0.00 | 0 | 0 |
| Total NN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN05 | | | | | | | | | | 0.00 | 0 | 0 |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 100.37459 | | | | 0.00 | 0 | 0 |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | 0 |
| NN08 On 28/05/2020 Spot Bond | | | | | 0.00000 | 102.04560 | | | | 0.00 | 0 | 0 |
| Total NN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN08 | | | | | | | | | | 0.00 | 0 | 0 |
| NN09U On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NN09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN09U | | | | | | | | | | 0.00 | 0 | 0 |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 96.44606 | | | | 0.00 | 0 | 0 |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 96.44606 | | | | 0.00 | 0 | 4,000,000,000 |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | 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 |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 97.79928 | | | | 0.00 | 0 | 0 |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF05 On 21/02/2020 Spot Bond | | | | | 0.00000 | 101.09030 | | | | 0.00 | 0 | 0 |
| Total NNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF07 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.31450 | | | | 0.00 | 0 | 0 |
| Total NNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF08 On 22/09/2020 Spot Bond | | | | | 0.00000 | 101.18670 | | | | 0.00 | 0 | 0 |
| Total NNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF08 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 9.06000 | 9.06000 | 9.06000 | 101.87519 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.94347 | | | | 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 | 100.86602 | | | | 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 | 100.86706 | | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.83289 | | | | 0.00 | 0 | 0 |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 8.25500 | 8.25500 | 8.25500 | 102.53007 | | | | 0.00 | 0 | 0 |
| Total NQ1B10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2052 Spot Bond | | | | | 0.00000 | 100.86418 | | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.90596 | | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 100.88158 | | | | 0.00 | 0 | 0 |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 8.45500 | 8.45500 | 8.45500 | 102.54805 | | | | 0.00 | 0 | 0 |
| Total NQ1C10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.90601 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.00318 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02 On 31/10/2022 Spot Bond | | | 8.17500 | 115.98997 | 8.17500 | 115.91424 | | | | 0.00 | 0 | 0 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02 On 31/05/2023 Spot Bond | | | 4.05000 | 186.44232 | 4.05000 | 186.31472 | | | | 0.00 | 0 | 0 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02 On 30/11/2028 Spot Bond | | | 10.37000 | 115.00189 | 10.37000 | 114.90663 | | | | 0.00 | 0 | 6,140,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 6,140,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 6,140,000,000 |
| NRA02 On 30/11/2028 Spot Bond | | | 100.00000 | 16.10391 | 100.00000 | 15.99723 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NSN97 On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN97U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN97U | | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.85935 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total NTC19 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For NTC19 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.85517 | | | | 0.00 | 0 | 0 |
| Total NTC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC20 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.16400 | | | 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 | 101.52234 | | | 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 | 101.78675 | | | 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 | 99.93526 | | | 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 | 100.40849 | | | 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 | 100.48954 | | | 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 | 100.89028 | | | 0.00 | 0 | 0 |
| Total OMI01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OMI01 | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 27/11/2019 Spot Bond | | | | | 0.00000 | 100.97342 | | | 0.00 | 0 | 100,000,000 |
| Total OML02 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For OML02 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| OML03 On 27/11/2019 Spot Bond | | | 7.65000 | 103.37091 | 7.65000 | 103.30673 | | | 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 | 100.57856 | | | 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 | | | 8.12000 | 8.12000 | 8.12000 | 100.97149 | | | 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 | | | 8.98000 | 103.21573 | 8.98000 | 103.14103 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|
| OML07 On 19/03/2025 Spot Bond | | | 10.22000 | 103.34587 | 10.22000 | 103.26101 | | | 408,800,000,000.00 | 40,000,000 | 1,020,000,000 |
| Total OML07 SPOT | | | | | | | | | 408,800,000,000.00 | 40,000,000 | 1,020,000,000 |
| Total For OML07 | | | | | | | | | 408,800,000,000.00 | 40,000,000 | 1,020,000,000 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 101.10203 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For OML08 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 8.98000 | 105.35919 | 8.98000 | 105.28294 | | | 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 | | | 10.32000 | 104.98700 | 10.32000 | 104.89998 | | | 0.00 | 0 | 920,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 920,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 920,000,000 |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 100.48875 | | | 0.00 | 0 | 0 |
| Total OML11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML11 | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| PBDJ1U 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 |
| PBGJ1U 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 |
| PBJC1U 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 |
| PBJJ1U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| PBKJ11 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 |
| PBKS11 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 |
| PBKX11 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 |
| PBLS11 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 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | | | 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 | 100.36176 | | | | 0.00 | 0 | 15,000,000 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 15,000,000 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 15,000,000 |
| PMM44 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.18593 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|-------------------|
| PMM47 On 30/09/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 100.69777 | | | | 0.00 | 0 | 20,000,000 |
| Total PMM48 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For PMM48 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| PMM50 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.68158 | | | | 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 | 100.72195 | | | | 0.00 | 0 | 0 |
| Total PMM51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM51 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM52 On 28/11/2019 Spot Bond | | | | | 0.00000 | 100.64627 | | | | 0.00 | 0 | 0 |
| Total PMM52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM52 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC003 On 31/10/2019 Spot Bond | | | | | 0.00000 | 101.19213 | | | | 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 | 100.87536 | | | | 0.00 | 0 | 14,444,937 |
| Total PRE2A2 SPOT | | | | | | | | | | 0.00 | 0 | 14,444,937 |
| Total For PRE2A2 | | | | | | | | | | 0.00 | 0 | 14,444,937 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.91128 | | | | 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 | 100.98306 | | | | 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 | 100.99331 | | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.00355 | | | | 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 | | | 8.34500 | 114.38868 | 8.27000 | 114.74370 | | | 604,718,663,046,000.00 | 1,989,780,546,800 | 120,898,513,200 | |
| Total R186 SPOT | | | | | | | | | 14,718,663,046,000.00 | 989,780,546,800 | 120,898,513,200 | |
| Total For R186 | | | | | | | | | 14,718,663,046,000.00 | 989,780,546,800 | 120,898,513,200 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------------------------|--------------------------|------------------------|
| R197 | On | 07/12/2023 | Spot Bond | | | 2.85000 | 306.02265 | 2.85000 | 305.84276 | | | 1,663,830,000,000.00 | 583,800,000 | 31,782,617,300 |
| Total R197 SPOT | | | | | | | | | | | | 1,663,830,000,000.00 | 583,800,000 | 31,782,617,300 |
| Total For R197 | | | | | | | | | | | | 1,663,830,000,000.00 | 583,800,000 | 31,782,617,300 |
| R202 | On | 07/12/2033 | Spot Bond | | | 3.52000 | 231.83959 | 3.52000 | 231.69079 | | | 477,334,458,656,000.00 | 135,606,380,300 | 289,243,607,200 |
| Total R202 SPOT | | | | | | | | | | | | 477,334,458,656,000.00 | 135,606,380,300 | 289,243,607,200 |
| Total For R202 | | | | | | | | | | | | 477,334,458,656,000.00 | 135,606,380,300 | 289,243,607,200 |
| R2023 | On | 28/02/2023 | Spot Bond | | | 7.44500 | 101.53802 | 7.38000 | 101.67130 | | | 987,054,729,609,000.00 | 401,216,216,200 | 206,725,085,400 |
| Total R2023 SPOT | | | | | | | | | | | | 987,054,729,609,000.00 | 401,216,216,200 | 206,725,085,400 |
| Total For R2023 | | | | | | | | | | | | 987,054,729,609,000.00 | 401,216,216,200 | 206,725,085,400 |
| R2030 | On | 31/01/2030 | Spot Bond | | | 8.96000 | 94.92331 | 8.96000 | 94.85550 | | | 466,817,113,856,000.00 | 610,135,838,600 | 303,374,435,300 |
| Total R2030 SPOT | | | | | | | | | | | | 466,817,113,856,000.00 | 610,135,838,600 | 303,374,435,300 |
| Total For R2030 | | | | | | | | | | | | 466,817,113,856,000.00 | 610,135,838,600 | 303,374,435,300 |
| R2032 | On | 31/03/2032 | Spot Bond | | | 9.30000 | 92.33399 | 9.30000 | 92.26521 | | | 756,785,243,800,000.00 | 619,009,166,000 | 572,851,065,300 |
| Total R2032 SPOT | | | | | | | | | | | | 756,785,243,800,000.00 | 619,009,166,000 | 572,851,065,300 |
| Total For R2032 | | | | | | | | | | | | 756,785,243,800,000.00 | 619,009,166,000 | 572,851,065,300 |
| R2035 | On | 28/02/2035 | Spot Bond | | | 9.55000 | 95.33073 | 9.55000 | 95.25706 | | | 996,526,942,530,000.00 | 418,484,496,600 | 238,516,048,900 |
| Total R2035 SPOT | | | | | | | | | | | | 996,526,942,530,000.00 | 418,484,496,600 | 238,516,048,900 |
| Total For R2035 | | | | | | | | | | | | 996,526,942,530,000.00 | 418,484,496,600 | 238,516,048,900 |
| R2037 | On | 31/01/2037 | Spot Bond | | | 9.69500 | 91.44917 | 9.69500 | 91.37861 | | | 187,189,051,128,000.00 | 535,037,550,400 | 376,889,843,000 |
| Total R2037 SPOT | | | | | | | | | | | | 187,189,051,128,000.00 | 535,037,550,400 | 376,889,843,000 |
| Total For R2037 | | | | | | | | | | | | 187,189,051,128,000.00 | 535,037,550,400 | 376,889,843,000 |
| R2040 | On | 31/01/2040 | Spot Bond | | | 9.82000 | 94.30651 | 9.82000 | 94.23284 | | | 239,808,161,256,000.00 | 228,086,370,800 | 612,473,271,500 |
| Total R2040 SPOT | | | | | | | | | | | | 239,808,161,256,000.00 | 228,086,370,800 | 612,473,271,500 |
| Total For R2040 | | | | | | | | | | | | 239,808,161,256,000.00 | 228,086,370,800 | 612,473,271,500 |
| R2044 | On | 31/01/2044 | Spot Bond | | | 9.87000 | 91.16788 | 9.87000 | 91.09630 | | | 904,163,313,468,000.00 | 1,307,412,696,400 | 993,823,043,600 |
| Total R2044 SPOT | | | | | | | | | | | | 904,163,313,468,000.00 | 1,307,412,696,400 | 993,823,043,600 |
| Total For R2044 | | | | | | | | | | | | 904,163,313,468,000.00 | 1,307,412,696,400 | 993,823,043,600 |
| R2048 | On | 28/02/2048 | Spot Bond | | | 9.85000 | 90.26980 | 9.85000 | 90.19789 | | | 563,758,117,870,000.00 | 1,884,645,494,200 | 481,794,512,300 |
| Total R2048 SPOT | | | | | | | | | | | | 563,758,117,870,000.00 | 1,884,645,494,200 | 481,794,512,300 |
| Total For R2048 | | | | | | | | | | | | 563,758,117,870,000.00 | 1,884,645,494,200 | 481,794,512,300 |
| R207 | On | 15/01/2020 | Spot Bond | | | 6.90000 | 101.57049 | 6.90000 | 101.51406 | | | 672,200,895,240,000.00 | 97,420,419,600 | 48,897,091,100 |
| Total R207 SPOT | | | | | | | | | | | | 672,200,895,240,000.00 | 97,420,419,600 | 48,897,091,100 |
| Total For R207 | | | | | | | | | | | | 672,200,895,240,000.00 | 97,420,419,600 | 48,897,091,100 |
| R208 | On | 31/03/2021 | Spot Bond | | | 6.65000 | 100.14055 | 6.65000 | 100.08687 | | | 928,922,732,850,000.00 | 139,687,629,000 | 685,517,932,700 |
| Total R208 SPOT | | | | | | | | | | | | 928,922,732,850,000.00 | 139,687,629,000 | 685,517,932,700 |
| Total For R208 | | | | | | | | | | | | 928,922,732,850,000.00 | 139,687,629,000 | 685,517,932,700 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| R209 On 31/03/2036 Spot Bond | | | 9.63500 | 72.30456 | 9.55000 | 72.80256 | | | 981,841,538,630,500.00 | 517,056,724,300 | 1,064,552,330,700 |
| Total R209 SPOT | | | | | | | | | 1,841,538,630,500.00 | 517,056,724,300 | 1,064,552,330,700 |
| Total For R209 | | | | | | | | | 1,841,538,630,500.00 | 517,056,724,300 | 1,064,552,330,700 |
| R210 On 31/03/2028 Spot Bond | | | 3.40000 | 187.23611 | 3.40000 | 187.11773 | | | 830,620,000,000.00 | 244,300,000 | 47,100,198,000 |
| Total R210 SPOT | | | | | | | | | 830,620,000,000.00 | 244,300,000 | 47,100,198,000 |
| Total For R210 | | | | | | | | | 830,620,000,000.00 | 244,300,000 | 47,100,198,000 |
| R212 On 31/01/2022 Spot Bond | | | 2.74000 | 161.19518 | 2.74000 | 161.10207 | | | 308,619,890,000,000.00 | 477,598,500,000 | 331,440,500,000 |
| Total R212 SPOT | | | | | | | | | 18,619,890,000,000.00 | 477,598,500,000 | 331,440,500,000 |
| Total For R212 | | | | | | | | | 18,619,890,000,000.00 | 477,598,500,000 | 331,440,500,000 |
| R213 On 28/02/2031 Spot Bond | | | 9.24500 | 84.93920 | 9.16000 | 85.40644 | | | 421,179,882,722,000.00 | 370,057,315,600 | 369,118,854,100 |
| Total R213 SPOT | | | | | | | | | 1,179,882,722,000.00 | 370,057,315,600 | 369,118,854,100 |
| Total For R213 | | | | | | | | | 1,179,882,722,000.00 | 370,057,315,600 | 369,118,854,100 |
| R214 On 28/02/2041 Spot Bond | | | 9.80500 | 71.15957 | 9.80500 | 71.10314 | | | 353,986,229,570,000.00 | 852,012,874,000 | 850,857,796,100 |
| Total R214 SPOT | | | | | | | | | 3,986,229,570,000.00 | 852,012,874,000 | 850,857,796,100 |
| Total For R214 | | | | | | | | | 3,986,229,570,000.00 | 852,012,874,000 | 850,857,796,100 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.58162 | | | 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 |
| RDF05U 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 |
| RDF06U 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 |
| RDF07U 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 |
| RDF08U 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 |
| RDF09U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDF10 On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF10U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF11 On 31/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF11U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF12 On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF12U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF13 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 |
| RDF14 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 |
| RDF15 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 |
| RDF16 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 |
| RDF17 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 |
| RDF18 On 12/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF18U | | | | | | | | | | 0.00 | 0 | 0 |
| RDF19 On 30/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDF19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF19U | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 100.96836 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | | 0.00000 | 99.94161 | | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| RDFB0: On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.13086 | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0: On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.60095 | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.30049 | | | 0.00 | 0 | 0 |
| Total RDFB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB10 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.89855 | | | 0.00 | 0 | 0 |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.72905 | | | 0.00 | 0 | 0 |
| Total RDFB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB12 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.80813 | | | 0.00 | 0 | 0 |
| Total RDFB13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB13 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.35162 | | | 0.00 | 0 | 0 |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB14 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.51443 | | | 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 | 101.16937 | | | 0.00 | 0 | 0 |
| Total RDFB16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB16 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.07148 | | | 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 | 101.29125 | | | 0.00 | 0 | 0 |
| Total RDFB18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB18 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.01442 | | | 0.00 | 0 | 0 |
| Total RDFB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB19 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| RDFB2 On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.01699 | | | | 0.00 | 0 | 0 |
| Total RDFB20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB20 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.01966 | | | | 0.00 | 0 | 0 |
| Total RDFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 29/03/2024 Spot Bond | | | | | 0.00000 | 99.93424 | | | | 0.00 | 0 | 0 |
| Total RDFB22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB22 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.82037 | | | | 0.00 | 0 | 0 |
| Total RDFB23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB23 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.84948 | | | | 0.00 | 4,000,000,000 | 4,000,000,000 |
| Total RDFB24 SPOT | | | | | | | | | | 0.00 | 4,000,000,000 | 4,000,000,000 |
| Total For RDFB24 | | | | | | | | | | 0.00 | 4,000,000,000 | 4,000,000,000 |
| RDFC4 On 16/10/2019 Spot Bond | | | | | 0.00000 | 101.62235 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total RDFC45 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For RDFC45 | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| RDFC4 On 15/11/2019 Spot Bond | | | | | 0.00000 | 100.93233 | | | | 0.00 | 0 | 0 |
| Total RDFC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC46 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 04/06/2020 Spot Bond | | | | | 0.00000 | 100.50049 | | | | 0.00 | 0 | 0 |
| Total RDFC48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC48 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 29/07/2020 Spot Bond | | | | | 0.00000 | 101.30147 | | | | 0.00 | 0 | 0 |
| Total RDFC49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC49 | | | | | | | | | | 0.00 | 0 | 0 |
| REB16 On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB16U | | | | | | | | | | 0.00 | 0 | 0 |
| REBC1 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.84053 | | | | 0.00 | 0 | 0 |
| Total REBC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC15 | | | | | | | | | | 0.00 | 0 | 0 |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 102.54761 | | | | 0.00 | 0 | 0 |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RED20: On 05/01/2020 Spot Bond | | | | | 0.00000 | 102.77759 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20: On 05/07/2020 Spot Bond | | | | | 0.00000 | 103.12180 | | | | 0.00 | 0 | 0 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.34304 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RED40 On 26/11/2019 Spot Bond | | | | | 0.00000 | 101.08420 | | | | 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 | 100.71519 | | | | 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 | 100.42093 | | | | 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 | 100.52776 | | | | 0.00 | 0 | 0 |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | 0 |
| RED70: On 17/04/2022 Spot Bond | | | | | 0.00000 | 102.93757 | | | | 0.00 | 0 | 0 |
| Total RED702 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED702 | | | | | | | | | | 0.00 | 0 | 0 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 102.78774 | | | | 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 | 102.13784 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 101.44117 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | | 0.00000 | 101.60129 | | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 101.29403 | | | | 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 | 101.78121 | | | | 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 | 100.65839 | | | | 0.00 | 0 | 0 |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | 0 |
| RES42U 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 |
| RES44U 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 |
| RES45U On 03/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES45U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES45U | | | | | | | | | | 0.00 | 0 | 0 |
| RES46U On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES46U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES46U | | | | | | | | | | 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 | | | 7.93000 | 107.33745 | 7.93000 | 107.26906 | | | | 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 | | | 9.03000 | 104.53066 | 9.03000 | 104.45501 | | | | 0.00 | 0 | 179,077,900 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 179,077,900 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 179,077,900 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| RW28 On 10/12/2028 Spot Bond | | | 10.78000 | 100.03036 | 10.78000 | 99.94432 | | | 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 | 110.28500 | 10.00000 | 110.19800 | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 102.51841 | | | 0.00 | 1,559,600,000 | 879,800,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 1,559,600,000 | 879,800,000 |
| Total For SBK18 | | | | | | | | | 0.00 | 1,559,600,000 | 879,800,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.61999 | | | 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 | 101.03118 | | | 0.00 | 60,000,000 | 30,000,000 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For SBK20 | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 102.15409 | | | 0.00 | 0 | 19,000,000 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 0 | 19,000,000 |
| Total For SBK21 | | | | | | | | | 0.00 | 0 | 19,000,000 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 102.39255 | | | 0.00 | 0 | 32,000,000 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 0 | 32,000,000 |
| Total For SBK22 | | | | | | | | | 0.00 | 0 | 32,000,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 9.58000 | 108.45183 | 9.58000 | 108.36914 | | | 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 | 104.32443 | | | 0.00 | 0 | 5,480,000,000 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 5,480,000,000 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 5,480,000,000 |
| 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 | 105.95883 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For SBK25 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 8.92500 | 110.04012 | 8.92500 | 109.96139 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|----------------------|----------------------|
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 101.32592 | | | 0.00 | 0 | 0 |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.13224 | | | 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 | | | 7.70000 | 106.67501 | 7.70000 | 106.60897 | | 77,000,000,000.00 | | 10,000,000 | 10,000,000 |
| Total SBS19 SPOT | | | | | | | | 77,000,000,000.00 | | 10,000,000 | 10,000,000 |
| Total For SBS19 | | | | | | | | 77,000,000,000.00 | | 10,000,000 | 10,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 8.64000 | 110.74994 | 8.64000 | 110.67359 | | 172,800,000,000.00 | | 20,000,000 | 4,500,000,000 |
| Total SBS20 SPOT | | | | | | | | 172,800,000,000.00 | | 20,000,000 | 4,500,000,000 |
| Total For SBS20 | | | | | | | | 172,800,000,000.00 | | 20,000,000 | 4,500,000,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.71068 | | 0.00 | 80,000,000 | 40,000,000 | |
| Total SBS21 SPOT | | | | | | | | 0.00 | 80,000,000 | 40,000,000 | |
| Total For SBS21 | | | | | | | | 0.00 | 80,000,000 | 40,000,000 | |
| SBS27 On 20/02/2024 Spot Bond | | | 8.28500 | 107.78524 | 8.28500 | 107.71393 | | 0.00 | 0 | 0 | |
| Total SBS27 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS27 | | | | | | | | 0.00 | 0 | 0 | |
| SBS3 On 25/05/2026 Spot Bond | | | 8.98000 | 98.98928 | 8.98000 | 98.91841 | | 0.00 | 0 | 0 | |
| Total SBS3 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS3 | | | | | | | | 0.00 | 0 | 0 | |
| SBS31 On 12/06/2027 Spot Bond | | | 9.10000 | 106.64833 | 9.10000 | 106.57057 | | 0.00 | 0 | 0 | |
| Total SBS31 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS31 | | | | | | | | 0.00 | 0 | 0 | |
| SBS34 On 19/09/2024 Spot Bond | | | 9.12000 | 104.14612 | 9.12000 | 104.06960 | | 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 | 101.56647 | | 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 | | | 7.72000 | 101.39263 | 7.72000 | 101.32994 | | 308,800,000,000.00 | | 40,000,000 | 20,000,000 |
| Total SBS37 SPOT | | | | | | | | 308,800,000,000.00 | | 40,000,000 | 20,000,000 |
| Total For SBS37 | | | | | | | | 308,800,000,000.00 | | 40,000,000 | 20,000,000 |
| SBS38 On 29/01/2025 Spot Bond | | | 8.64000 | 103.42439 | 8.64000 | 103.35310 | | 0.00 | 0 | 0 | |
| Total SBS38 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SBS38 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SBS39 On 29/01/2030 Spot Bond | | | 9.39500 | 103.69122 | 9.39500 | 103.61364 | | | 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 | | | 7.98000 | 104.37719 | 7.98000 | 104.31062 | | | 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 | 101.68256 | | | 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 | | | 8.08500 | 108.93649 | 8.08500 | 108.86613 | | | 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 | | | 8.66000 | 113.30782 | 8.66000 | 113.22953 | | | 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 | | | 9.12500 | 113.69622 | 9.12500 | 113.61355 | | | 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 | 101.79556 | | | 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 | | | 8.09500 | 108.72735 | 8.09500 | 108.65704 | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.93670 | | | 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 | 101.57648 | | | 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 | 102.45251 | | | 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 | | | 8.56000 | 103.40336 | 8.56000 | 103.33273 | | | 0.00 | 0 | 0 |
| Total SBS50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS50 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| SBS51 On 31/01/2024 Spot Bond | | | 9.16500 | 9.16500 | 9.16500 | 103.66257 | | | 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 | 103.54670 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total SBS52 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For SBS52 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 104.38743 | | | 0.00 | 0 | 0 |
| Total SBS53 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS53 | | | | | | | | | 0.00 | 0 | 0 |
| SBS54 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.66490 | | | 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 | 101.66234 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total SBS55 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For SBS55 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| SBS56 On 12/06/2022 Spot Bond | | | 7.97500 | 104.99552 | 7.97500 | 104.92824 | | | 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 | 101.98975 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total SBS57 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For SBS57 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 102.60744 | | | 0.00 | 0 | 0 |
| Total SBS58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS58 | | | | | | | | | 0.00 | 0 | 0 |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 101.80442 | | | 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 | 102.57569 | | | 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 | 101.85889 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total SBS62 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For SBS62 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.57247 | | | 0.00 | 0 | 0 |
| Total SBS63 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS63 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|----------------------|----------------------|
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 102.25448 | | | | 0.00 | 0 | 0 |
| Total SBS64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS64 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 100.97721 | | | | 0.00 | 0 | 0 |
| Total SBS65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS65 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 100.02036 | | | | 0.00 | 1,600,000,000 | 400,000,000 |
| Total SBS66 SPOT | | | | | | | | | | 0.00 | 1,600,000,000 | 400,000,000 |
| Total For SBS66 | | | | | | | | | | 0.00 | 1,600,000,000 | 400,000,000 |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 100.02144 | | | | 0.00 | 0 | 0 |
| Total SBS67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS67 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.75000 | 296.01295 | 3.75000 | 295.81749 | | | | 300,000,000,000.00 | 80,000,000 | 40,000,000 |
| Total SBSI11 SPOT | | | | | | | | | | 300,000,000,000.00 | 80,000,000 | 40,000,000 |
| Total For SBSI11 | | | | | | | | | | 300,000,000,000.00 | 80,000,000 | 40,000,000 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.62000 | 4.62000 | 4.62000 | 205.56796 | | | | 0.00 | 0 | 37,000,000 |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | 37,000,000 |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | 37,000,000 |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 105.56320 | | | | 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 | 106.37181 | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| Total For SBT102 | | | | | | | | | | 0.00 | 2,000,000,000 | 2,000,000,000 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.22269 | | | | 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 | 105.44734 | | | | 0.00 | 0 | 0 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 101.65375 | | | | 0.00 | 0 | 0 |
| Total SBT202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT202 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT203 On 03/12/2023 Spot Bond | | | 9.43000 | 106.62039 | 9.43000 | 106.53990 | | | | 0.00 | 0 | 0 |
| Total SBT203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT203 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 101.89757 | | | 0.00 | 0 | 0 |
| Total SBT204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT204 | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 102.72015 | | | 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 | 102.72029 | | | 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 | 100.02110 | | | 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 | 110.28500 | 10.00000 | 110.19800 | | | 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 | 102.46461 | | | 0.00 | 0 | 292,000,000 |
| Total SLI4 SPOT | | | | | | | | | 0.00 | 0 | 292,000,000 |
| Total For SLI4 | | | | | | | | | 0.00 | 0 | 292,000,000 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.05048 | | | 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 | 100.99458 | | | 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 | 101.02374 | | | 0.00 | 0 | 0 |
| Total SLRA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA4 | | | | | | | | | 0.00 | 0 | 0 |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 100.99469 | | | 0.00 | 0 | 0 |
| Total SLRA5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA5 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.07954 | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.08179 | | | | 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 | 101.08770 | | | | 0.00 | 0 | 0 |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.02961 | | | | 0.00 | 0 | 0 |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.18643 | | | | 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 | 101.13175 | | | | 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 | 101.15743 | | | | 0.00 | 0 | 0 |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.73007 | | | | 0.00 | 0 | 0 |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 103.27500 | | | | 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 | | | 9.15000 | 113.25059 | 9.15000 | 113.16757 | | | | 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 | 101.15765 | | | | 0.00 | 0 | 0 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 0 |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 101.04034 | | | | 0.00 | 0 | 5,000,000,000 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.30650 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| SPDA1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.15976 | | | 0.00 | 0 | 335,000,000 |
| Total SPDA11 SPOT | | | | | | | | | 0.00 | 0 | 335,000,000 |
| Total For SPDA11 | | | | | | | | | 0.00 | 0 | 335,000,000 |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.69676 | | | 0.00 | 0 | 0 |
| Total SPDA12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA12 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.85076 | | | 0.00 | 0 | 0 |
| Total SPDA13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA13 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.87511 | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2019 Spot Bond | | | | | 0.00000 | 101.51390 | | | 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 | 99.99989 | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.26230 | | | 0.00 | 0 | 0 |
| Total SPG005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG005 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 18/06/2022 Spot Bond | | | | | 0.00000 | 100.30520 | | | 0.00 | 0 | 0 |
| Total SPG006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG006 | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.21289 | | | 0.00 | 0 | 0 |
| Total SPG007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG007 | | | | | | | | | 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 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|---------------|
| 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 |
| SS051L On 11/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS051U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS051U | | | | | | | | | | 0.00 | 0 | 0 |
| SS052L On 25/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 370,000,000,000,000.00 | 3,700,000,000 | 3,700,000,000 | |
| Total SS052U SPOT | | | | | | | | | '0,000,000,000,000.00 | 3,700,000,000 | 3,700,000,000 | |
| Total For SS052U | | | | | | | | | '0,000,000,000,000.00 | 3,700,000,000 | 3,700,000,000 | |
| SSA06 On 16/04/2020 Spot Bond | | | 7.82000 | 103.79683 | 7.82000 | 103.73158 | | | | 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 | | | 8.04500 | 98.20390 | 8.04500 | 98.14043 | | | | 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 | | | 8.04500 | 98.20390 | 8.04500 | 98.14043 | | | | 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 | | | 4.64500 | 4.64500 | 4.64500 | 127.24913 | | | | 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 | | | 9.77000 | 106.58730 | 9.77000 | 106.50400 | | | | 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 | | | 11.03000 | 74.75473 | 11.03000 | 74.68825 | | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN02 On 25/09/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 100.50160 | | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|--------------------|
| SSN03: On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.24033 | | | | 0.00 | 0 | 0 |
| Total SSN03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 02/06/2020 Spot Bond | | | | | 0.00000 | 100.59799 | | | | 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 | 100.95656 | | | | 0.00 | 0 | 100,000,000 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| SSN03: On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.64693 | | | | 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 | 101.60991 | | | | 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 | 101.80140 | | | | 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 | | | 8.78000 | 107.93009 | 8.78000 | 107.85411 | | | | 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 | | | 4.62000 | 103.18914 | 4.62000 | 103.11400 | | | | 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 | 99.53830 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For SSN044 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| SSN04: On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.46485 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 99.65059 | | | | 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 | | | 3.88000 | 3.88000 | 3.88000 | 294.40240 | | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN05 On 26/09/2020 Spot Bond | | | | | 0.00000 | 100.01998 | | | | 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 | 101.55411 | | | | 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 | | | 6.52700 | 105.47664 | 6.52700 | 105.42113 | | | | 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 | 101.50258 | | | | 0.00 | 0 | 0 |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05 On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.26241 | | | | 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 | 99.79708 | | | | 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 | | | 4.62000 | 4.62000 | 4.62000 | 170.79196 | | | | 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 | | | 4.03000 | 4.03000 | 4.03000 | 131.18250 | | | | 0.00 | 0 | 0 |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06 On 31/01/2038 Spot Bond | | | 4.96000 | 4.96000 | 4.96000 | 98.35112 | | | | 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 | | | 4.26500 | 4.26500 | 4.26500 | 94.28939 | | | | 0.00 | 0 | 0 |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 31/03/2028 Spot Bond | | | 4.58000 | 4.58000 | 4.58000 | 171.30082 | | | 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 | 100.72851 | | | 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 | 100.71961 | | | 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 | 100.69769 | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.26794 | | | 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 | 100.26380 | | | 0.00 | 0 | 0 |
| Total SSN074 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN074 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN075 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN075 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN076 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN076 | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.19525 | | | 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 | 101.82770 | | | 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 | 101.74600 | | | 0.00 | 0 | 0 |
| Total SSN079 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN079 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN08(On 16/08/2020 Spot Bond | | | | | 0.00000 | 105.20199 | | | | 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 | 100.76420 | | | | 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 | 100.38050 | | | | 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 | 101.28375 | | | | 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 | | | 4.39500 | 4.39500 | 4.39500 | 210.60670 | | | | 0.00 | 0 | 0 |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08(On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN085 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN085 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08(On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08(On 10/10/2019 Spot Bond | | | | | 0.00000 | 103.77633 | | | | 0.00 | 0 | 0 |
| Total SSN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN087 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08(On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN088 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN088 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08(On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN089 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN089 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN09(On 19/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN090 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN090 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.29000 | 98.68871 | 9.29000 | 98.61528 | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.90485 | | | | 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 | | | 7.92500 | 103.23201 | 7.92500 | 103.16663 | | | | 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 | 100.88498 | | | | 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 | | | 8.02500 | 103.03188 | 8.02500 | 102.96582 | | | | 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 | 100.79410 | | | | 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 | | | 7.97500 | 102.53262 | 7.97500 | 102.46727 | | | | 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 | 100.99085 | | | | 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 | 100.86287 | | | | 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 | 100.88269 | | | | 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 | 104.41435 | 8.55000 | 104.34311 | | | | 0.00 | 0 | 0 |
| Total T14A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T15OM On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.79780 | | | | 0.00 | 0 | 0 |
| Total T15OM3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM3 | | | | | | | | | | 0.00 | 0 | 0 |
| T16OM On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.79628 | | | | 0.00 | 0 | 0 |
| Total T16OM1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T16OM1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TFS13€ On 06/07/2020 Spot Bond | | | | | 0.00000 | 100.26844 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS141On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.43037 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142On 28/10/2021 Spot Bond | | | | | 0.00000 | 101.40741 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.36641 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.16113 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS147On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.97725 | | | | 0.00 | 0 | 0 |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 102.44702 | | | | 0.00 | 0 | 0 |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 101.28812 | | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS151On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.61686 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS153On 06/07/2021 Spot Bond | | | | | 0.00000 | 99.99410 | | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS154On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.08347 | | | | 0.00 | 0 | 0 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.55775 | | | | 0.00 | 0 | 30,000,000 |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | 30,000,000 |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | 30,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.53300 | | | | 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 | 100.93176 | | | | 0.00 | 0 | 0 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.17420 | | | | 0.00 | 0 | 0 |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.15462 | | | | 0.00 | 0 | 0 |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS16C On 25/04/2020 Spot Bond | | | | | 0.00000 | 101.35665 | | | | 0.00 | 0 | 0 |
| Total TFS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS160 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS161 On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.67480 | | | | 0.00 | 0 | 0 |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS162 On 27/05/2024 Spot Bond | | | | | 0.00000 | 100.68731 | | | | 0.00 | 0 | 0 |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS162 | | | | | | | | | | 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 |
| TH13A3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.01192 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A4 On 21/08/2020 Spot Bond | | | 8.12500 | 102.00517 | 8.12500 | 101.93896 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.41395 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2020 Spot Bond | | | 8.01500 | 102.39377 | 8.01500 | 102.32819 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.92784 | | | | 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 | 100.92884 | | | | 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 | 100.95782 | | | | 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 | 100.91952 | | | | 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 | 100.92484 | | | | 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 | 100.99777 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.00575 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.00775 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.00818 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.05266 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.32641 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.32641 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.35621 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.31660 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.34628 | | | | 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 | 100.99465 | | | | 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 | 100.89668 | | | | 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 | | | 7.77500 | 108.10484 | 7.77500 | 108.03764 | | | | 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 | 100.92248 | | | | 0.00 | 0 | 39,258,915 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 39,258,915 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 39,258,915 |
| TH14A: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.89047 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 7.93500 | 106.07233 | 7.93500 | 106.00507 | | | | 0.00 | 0 | 0 |
| Total TH14A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.95758 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.31736 | | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.91566 | | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.97623 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.15402 | | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.97554 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.30588 | | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 103.72862 | | | | 0.00 | 0 | 0 |
| Total TH14D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D On 21/11/2021 Spot Bond | | | | | 0.00000 | 103.15047 | | | | 0.00 | 0 | 0 |
| Total TH14D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.85266 | | | | 0.00 | 0 | 0 |
| Total TH15A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.87277 | | | | 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 | 103.41760 | | | | 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 | 101.11023 | | | | 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 | 100.70182 | | | | 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 | 100.83867 | | | | 0.00 | 0 | 0 |
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 100.84877 | | | | 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 | 100.89476 | | | | 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 | 100.88677 | | | | 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 | 101.56728 | | | | 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 | 100.94172 | | | | 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 | 101.47452 | | | | 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 | 100.91774 | | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 103.20281 | | | | 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 | 101.83897 | | | | 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 | 101.13018 | | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.83376 | | | | 0.00 | 0 | 0 |
| Total TH16A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.85276 | | | | 0.00 | 0 | 0 |
| Total TH16A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A2 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|-------------------|---------------|
| TH16A On 21/08/2024 Spot Bond | | | 8.49000 | 106.02011 | 8.49000 | 100.83950 | | | 0.00 | 0 | 0 |
| Total TH16A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH16B On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.87675 | | | 0.00 | 0 | 0 |
| Total TH16B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH16C On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.90773 | | | 0.00 | 0 | 0 |
| Total TH16C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH16D On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.12217 | | | 0.00 | 0 | 0 |
| Total TH16D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16D1 | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 7.76500 | 7.76500 | 7.76500 | 102.79427 | | 987,653,645,000.00 | 127,193,000 | 25,438,600 | |
| Total TL20 SPOT | | | | | | | | 987,653,645,000.00 | 127,193,000 | 25,438,600 | |
| Total For TL20 | | | | | | | | 987,653,645,000.00 | 127,193,000 | 25,438,600 | |
| TL20/R On 22/02/2020 Spot Bond | | | 100.00000 | 75.86275 | 100.00000 | 75.41910 | | 0.00 | 0 | 0 | |
| TL20/R On 25/11/2020 Spot Bond | | | 10.00000 | 110.28500 | 10.00000 | 110.19800 | | 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 | 100.52722 | | 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 | 100.51974 | | 0.00 | 0 | 0 | |
| Total TL23 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TL23 | | | | | | | | 0.00 | 0 | 0 | |
| TL24 On 05/09/2022 Spot Bond | | | 8.57000 | 101.80561 | 8.57000 | 101.73523 | | 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 | | | 9.08000 | 102.58342 | 9.08000 | 102.50837 | | 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 | 101.81872 | | 0.00 | 0 | 0 | |
| Total TL26 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 TL26 | | | | | | | | | 0.00 | 0 | 0 |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 102.27587 | | | 0.00 | 0 | 0 |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL27 | | | | | | | | | 0.00 | 0 | 0 |
| TL28 On 24/04/2025 Spot Bond | | | 9.35000 | 103.72087 | 9.35000 | 103.64322 | | | 0.00 | 0 | 10,000,000,000 |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For TL28 | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.55616 | | | 0.00 | 0 | 0 |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL29 | | | | | | | | | 0.00 | 0 | 0 |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.39175 | | | 0.00 | 0 | 0 |
| Total TL30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL30 | | | | | | | | | 0.00 | 0 | 0 |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.40135 | | | 0.00 | 0 | 0 |
| Total TL31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL31 | | | | | | | | | 0.00 | 0 | 0 |
| TLC08 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.00002 | | | 0.00 | 400,000,000 | 100,000,000 |
| Total TLC08 SPOT | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For TLC08 | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| TLC09 On 17/09/2020 Spot Bond | | | | | 0.00000 | 100.21491 | | | 0.00 | 0 | 0 |
| Total TLC09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC09 | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 7.92000 | 102.71900 | 7.92000 | 102.65327 | | 182,160,000,000.00 | | 23,000,000 | 13,911,500,000 |
| Total TN20 SPOT | | | | | | | | 182,160,000,000.00 | | 23,000,000 | 13,911,500,000 |
| Total For TN20 | | | | | | | | 182,160,000,000.00 | | 23,000,000 | 13,911,500,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 51.75520 | 100.00000 | 51.41045 | | | 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 | 37.27015 | 100.00000 | 37.02457 | | | 0.00 | 0 | 0 |
| Total TN21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN21U | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 8.75500 | 111.21587 | 8.75500 | 111.13821 | | 273,513,204,000.00 | | 31,240,800 | 15,264,058,600 |
| Total TN23 SPOT | | | | | | | | 273,513,204,000.00 | | 31,240,800 | 15,264,058,600 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|---------------------------|-------------------|-----------------------|
| Total For TN23 | | | | | | | | | | 273,513,204,000.00 | 31,240,800 | 15,264,058,600 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 18.13950 | 100.00000 | 18.01997 | | | | 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 | | | 9.77000 | 99.87710 | 9.77000 | 99.79947 | | | | 174,304,616,000.00 | 17,840,800 | 26,056,763,800 |
| Total TN25 SPOT | | | | | | | | | | 174,304,616,000.00 | 17,840,800 | 26,056,763,800 |
| Total For TN25 | | | | | | | | | | 174,304,616,000.00 | 17,840,800 | 26,056,763,800 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 11.18637 | 100.00000 | 11.11266 | | | | 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 | | | 10.01000 | 97.26844 | 10.01000 | 97.19101 | | | | 0.00 | 0 | 1,700,000,000 |
| Total TN27 SPOT | | | | | | | | | | 0.00 | 0 | 1,700,000,000 |
| Total For TN27 | | | | | | | | | | 0.00 | 0 | 1,700,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 12.21530 | 100.00000 | 12.13481 | | | | 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 | | | 10.66000 | 98.72548 | 10.66000 | 103.87363 | | | | 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 | 117.83639 | 8.00000 | 122.99716 | | | | 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 | | | 11.70500 | 92.33095 | 11.70500 | 97.59989 | | | | 0.00 | 0 | 8,500,000,000 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 8,500,000,000 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 8,500,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 99.74284 | 10.75000 | 105.01385 | | | | 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 | 110.28500 | 10.00000 | 110.19800 | | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0i On 30/11/2020 Spot Bond | | | 8.08500 | 104.70611 | 8.08500 | 104.63848 | | | | 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 | | | 8.27500 | 104.39883 | 8.27500 | 104.32946 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 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 TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | 8.07500 | 8.07500 | 8.07500 | 104.58776 | | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.28457 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.29196 | | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.03362 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.33478 | | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.41126 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.41126 | | | | 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 | 101.02433 | | | | 0.00 | 0 | 0 |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.05065 | | | | 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 | | | 8.48000 | 104.87488 | 8.48000 | 104.80390 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.01838 | | | | 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 | 101.04113 | | | | 0.00 | 0 | 0 |
| Total TRA3A7 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 TRA3A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.22197 | | | | 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 | 101.19701 | | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2020 Spot Bond | | | | | 0.00000 | 101.61966 | | | | 0.00 | 0 | 0 |
| Total TRA4A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 101.73883 | | | | 0.00 | 0 | 0 |
| Total TRA4A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.79516 | | | | 0.00 | 0 | 0 |
| Total TRA4A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2024 Spot Bond | | | 8.78000 | 102.95006 | 8.78000 | 105.89714 | | | | 0.00 | 0 | 0 |
| Total TRA4A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 102.00702 | | | | 0.00 | 0 | 0 |
| Total TRA4B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B1 | | | | | | | | | | 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 |
| TSE03L On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22f On 19/03/2020 Spot Bond | | | | | 0.00000 | 95.97835 | | | | 0.00 | 0 | 0 |
| Total TSP228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP228 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22g On 10/10/2019 Spot Bond | | | | | 0.00000 | 99.72951 | | | | 0.00 | 0 | 0 |
| Total TSP229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP229 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23h On 09/04/2020 Spot Bond | | | | | 0.00000 | 95.87909 | | | | 0.00 | 0 | 0 |
| Total TSP230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP230 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23i On 07/11/2019 Spot Bond | | | | | 0.00000 | 99.14619 | | | | 0.00 | 0 | 0 |
| Total TSP231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP231 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23j On 07/05/2020 Spot Bond | | | | | 0.00000 | 95.28212 | | | | 0.00 | 0 | 0 |
| Total TSP232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP232 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23k On 09/07/2020 Spot Bond | | | | | 0.00000 | 94.18102 | | | | 0.00 | 0 | 0 |
| Total TSP233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP233 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23l On 13/02/2020 Spot Bond | | | | | 0.00000 | 97.20966 | | | | 0.00 | 0 | 0 |
| Total TSP234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP234 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23m On 13/08/2020 Spot Bond | | | | | 0.00000 | 94.36269 | | | | 0.00 | 0 | 0 |
| Total TSP235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP235 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23n On 12/03/2020 Spot Bond | | | | | 0.00000 | 96.68667 | | | | 0.00 | 0 | 0 |
| Total TSP236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP236 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.44872 | | | | 0.00 | 0 | 0 |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.72866 | | | | 0.00 | 0 | 0 |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.84647 | | | | 0.00 | 0 | 0 |
| Total TU1D11 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 TU1D11 | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF0 On 26/01/2020 Spot Bond | | | | | 0.00000 | 102.12631 | | | | 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 |
| TWC30 On 04/10/2019 Spot Bond | | | | | 0.00000 | 101.71797 | | | | 0.00 | 0 | 0 |
| Total TWC306 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC306 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 09/10/2019 Spot Bond | | | | | 0.00000 | 101.61398 | | | | 0.00 | 0 | 0 |
| Total TWC307 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC307 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 16/10/2019 Spot Bond | | | | | 0.00000 | 101.51001 | | | | 0.00 | 0 | 0 |
| Total TWC308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC308 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.27684 | | | | 0.00 | 0 | 0 |
| Total TWC309 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC309 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 30/10/2019 Spot Bond | | | | | 0.00000 | 101.15571 | | | | 0.00 | 0 | 0 |
| Total TWC310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC310 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 13/11/2019 Spot Bond | | | | | 0.00000 | 100.87783 | | | | 0.00 | 0 | 0 |
| Total TWC311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC311 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.69568 | | | | 0.00 | 0 | 0 |
| Total TWC312 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC312 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.59811 | | | | 0.00 | 0 | 0 |
| Total TWC313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC313 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 04/12/2019 Spot Bond | | | | | 0.00000 | 100.45735 | | | | 0.00 | 0 | 0 |
| Total TWC314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC314 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 8.25500 | 104.02966 | 8.25500 | 103.96034 | | | | 0.00 | 0 | 0 |
| Total UG21 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 UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 10.17000 | 105.93155 | 10.17000 | 105.84498 | | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA11 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 |
| VCJA21 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 |
| VCJA31 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 |
| VCJA41 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 |
| VCJA51 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 |
| VCJA61 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 |
| VCJA71 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 |
| VCJA81 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 |
| VCJA91 On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB11 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 |
| VCJB21 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 |
| VCJB9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB9U | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 |
| 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 |
| VCPA9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA9U | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VCPB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB9 On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| Total For VJB06U | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB08U | | | | | | | | | 0.00 | 0 | 0 |
| VJB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB09U | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 100.42401 | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 102.30204 | | | 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 | 101.96973 | | | 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 | 101.59585 | | | 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 | 101.38955 | | | 0.00 | 0 | 0 |
| Total VKE12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE12 | | | | | | | | | 0.00 | 0 | 0 |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 101.07326 | | | 0.00 | 0 | 0 |
| Total VKE13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE13 | | | | | | | | | 0.00 | 0 | 0 |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.72912 | | | 0.00 | 0 | 100,000,000 |
| Total VKE14 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For VKE14 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 |
| 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 |
| VR852L On 04/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR852U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR852U | | | | | | | | | | 0.00 | 0 | 0 |
| VR853L On 18/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR853U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR853U | | | | | | | | | | 0.00 | 0 | 0 |
| VR854L On 25/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR854U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR854U | | | | | | | | | | 0.00 | 0 | 0 |
| VR856L On 09/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR856U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR856U | | | | | | | | | | 0.00 | 0 | 0 |
| VR857L On 10/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR857U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR857U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 102.24651 | | | | 0.00 | 0 | 250,000,000 |
| Total WHL01 SPOT | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For WHL01 | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| 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 | 100.07936 | | | | 0.00 | 0 | 0 |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02 | | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 27/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 100.84588 | | | | 0.00 | 0 | 0 |
| Total WHL03 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 WHL03 | | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 18/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL04U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL05U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 7.01500 | 104.29953 | 7.01500 | 104.24092 | | | | 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 | | | 7.32000 | 105.62174 | 7.32000 | 105.55986 | | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 35.52987 | 100.00000 | 35.29576 | | | | 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 | | | 6.42500 | 100.00000 | 6.42500 | 99.94722 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 1.05e+017 | 477,455,726,993 | 541,691,211,674 |
| Total for SPOT : | | | | | | | | | | 1.05e+017 | 477,455,726,993 | 541,691,211,674 |
| Total Futures | | | | | | | | | | 1.05e+017 | 477,455,735,286 | 541,692,095,836 |
| Total Options | | | | | | | | | | 315 193.04 | 270 | 207,681 |
| Grand Total: | | | | | | | | | | 1.05e+017 | 477,455,735,556 | 541,692,303,517 |