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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2018

| 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 07/02/2019 Bond Future | | | 11.04566 | 77.68384 | 11.03635 | 77.73779 | | | 0.00 | 0 | 494 |
| ES33 On 02/05/2019 Bond Future | | | 11.14289 | 75.25949 | 11.13336 | 75.31390 | | | 0.00 | 0 | 0 |
| ES33 On 01/08/2019 Bond Future | | | 11.23888 | 76.76248 | 11.22866 | 76.81995 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 494 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 494 |
| ES42 On 07/02/2019 Bond Future | | | 11.27036 | 79.89174 | 11.26617 | 79.91937 | | | 0.00 | 0 | 5,169 |
| ES42 On 02/05/2019 Bond Future | | | 11.36751 | 77.03689 | 11.36325 | 77.06456 | | | 0.00 | 0 | 0 |
| ES42 On 01/08/2019 Bond Future | | | 11.46187 | 78.57601 | 11.45715 | 78.60623 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 5,169 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 5,169 |
| I2025 On 07/02/2019 Bond Future | | | 132.09568 | 132.09568 | 132.04205 | 132.04205 | | | 0.00 | 0 | 355 |
| I2025 On 02/05/2019 Bond Future | | | 134.44963 | 134.44963 | 134.39415 | 134.39415 | | | 0.00 | 0 | 0 |
| I2025 On 01/08/2019 Bond Future | | | 137.11760 | 137.11760 | 137.06455 | 137.06455 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 355 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 355 |
| I2029 On 07/02/2019 Bond Future | | | 100.44534 | 100.44534 | 100.46195 | 100.46195 | | | 0.00 | 0 | 2,954 |

| 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 | 02/05/2019 | Bond Future | | | 101.16215 | 101.16215 | 101.17835 | 101.17835 | | | 0.00 | 0 | 0 |
| I2029 | On | 01/08/2019 | Bond Future | | | 103.20483 | 103.20483 | 103.22410 | 103.22410 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 2,954 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 2,954 |
| I2033 | On | 07/02/2019 | Bond Future | | | 102.18120 | 102.18120 | 102.19786 | 102.19786 | | | 0.00 | 0 | 6,770 |
| I2033 | On | 02/05/2019 | Bond Future | | | 102.85645 | 102.85645 | 102.87273 | 102.87273 | | | 0.00 | 0 | 0 |
| I2033 | On | 01/08/2019 | Bond Future | | | 104.93330 | 104.93330 | 104.95265 | 104.95265 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,770 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,770 |
| I2038 | On | 07/02/2019 | Bond Future | | | 119.69379 | 119.69379 | 119.53255 | 119.53255 | | | 0.00 | 0 | 9,912 |
| I2038 | On | 02/05/2019 | Bond Future | | | 121.82668 | 121.82668 | 121.66190 | 121.66190 | | | 0.00 | 0 | 0 |
| I2038 | On | 01/08/2019 | Bond Future | | | 124.23400 | 124.23400 | 124.06909 | 124.06909 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 9,912 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 9,912 |
| I2046 | On | 07/02/2019 | Bond Future | | | 113.75710 | 113.75710 | 113.77551 | 113.77551 | | | 0.00 | 0 | 12,458 |
| I2046 | On | 02/05/2019 | Bond Future | | | 114.09815 | 114.09815 | 114.11601 | 114.11601 | | | 0.00 | 0 | 0 |
| I2046 | On | 01/08/2019 | Bond Future | | | 116.40213 | 116.40213 | 116.42350 | 116.42350 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 12,458 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 12,458 |
| I2050 | On | 07/02/2019 | Bond Future | | | 117.06792 | 117.06792 | 116.84347 | 116.84347 | | | 0.00 | 0 | 10,329 |
| I2050 | On | 02/05/2019 | Bond Future | | | 119.15403 | 119.15403 | 118.92482 | 118.92482 | | | 0.00 | 0 | 0 |
| I2050 | On | 01/08/2019 | Bond Future | | | 119.74137 | 119.74137 | 119.51060 | 119.51060 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 10,329 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 10,329 |
| R186 | On | 07/02/2019 | Bond Future | | | 8.97627 | 109.96310 | 8.98704 | 109.90006 | | 6.92 | 204,641,329.10 | 1,861 | 69,545 |
| R186 | On | 02/05/2019 | Bond Future | | | 9.03151 | 111.89824 | 9.04289 | 111.83333 | | 7.01 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | | | 9.07675 | 108.82984 | 9.08815 | 108.76660 | | 7.14 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 204,641,329.10 | 1,861 | 69,545 |
| R186 | On | 07/02/2019 | Bond Future | 8.77 | Call | | | 788.72000 | 0.78872 | 803,290 | 6.58 | 65,869.78 | 82 | 1,170 |
| R186 | On | 07/02/2019 | Bond Future | 9.38 | Put | | | 546.88000 | 0.54688 | 523,780 | 7.01 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.38 | Call | | | 2,814.59000 | 2.81459 | 2,854,530 | 7.01 | 0.00 | 0 | 6,000 |
| R186 | On | 07/02/2019 | Bond Future | 9.50 | Call | | | 3,348.08000 | 3.34808 | 3,392,430 | 7.10 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.50 | Put | | | 400.26000 | 0.40026 | 381,570 | 7.10 | 0.00 | 0 | 5,000 |
| R186 | On | 07/02/2019 | Bond Future | 9.90 | Put | | | 140.44000 | 0.14044 | 131,880 | 7.57 | 0.00 | 0 | 1,000 |
| R186 | On | 07/02/2019 | Bond Future | 9.92 | Call | | | 5,416.76000 | 5.41676 | 5,471,590 | 7.59 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.92 | Put | | | 133.07000 | 0.13307 | 124,860 | 7.59 | 10,238.52 | 82 | 1,170 |
| R186 | On | 07/02/2019 | Bond Future | 9.27 | Put | | | 717.73000 | 0.71773 | 690,210 | 6.93 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.27 | Call | | | 2,356.94000 | 2.35694 | 2,392,460 | 6.93 | 196,181.72 | 82 | 1,170 |
| R186 | On | 07/02/2019 | Bond Future | 8.77 | Put | | | 2,068.39000 | 2.06839 | 2,019,920 | 6.58 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|---------------|
| R186 | On | 07/02/2019 | Bond Future | 8.30 | Call | | | 155.51000 | 0.15551 | 158,370 | 6.29 | 0.00 | 0 | 210 |
| R186 | On | 07/02/2019 | Bond Future | 8.50 | Put | | | 3,231.01000 | 3.23101 | 3,174,370 | 6.36 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.50 | Call | | | 331.82000 | 0.33182 | 338,220 | 6.36 | 0.00 | 0 | 1,000 |
| R186 | On | 07/02/2019 | Bond Future | 9.10 | Call | | | 1,724.25000 | 1.72425 | 1,752,450 | 6.82 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.10 | Put | | | 1,065.95000 | 1.06595 | 1,031,110 | 6.82 | 0.00 | 0 | 1,000 |
| R186 | On | 07/02/2019 | Bond Future | 9.90 | Call | | | 5,314.45000 | 5.31445 | 5,368,930 | 7.57 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.21 | Put | | | 4,780.46000 | 4.78046 | 4,719,290 | 6.27 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.22 | Call | | | 111.49000 | 0.11149 | 113,450 | 6.27 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.22 | Put | | | 4,723.20000 | 4.72320 | 4,662,120 | 6.27 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.20 | Call | | | 102.58000 | 0.10258 | 104,360 | 6.27 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.20 | Put | | | 4,837.91000 | 4.83791 | 4,776,650 | 6.27 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 8.30 | Put | | | 4,274.46000 | 4.27446 | 4,214,280 | 6.29 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.23 | Call | | | 2,199.49000 | 2.19949 | 2,233,320 | 6.91 | 0.00 | 0 | 3,000 |
| R186 | On | 07/02/2019 | Bond Future | 9.20 | Put | | | 848.15000 | 0.84815 | 817,660 | 6.89 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.20 | Call | | | 2,084.88000 | 2.08488 | 2,117,430 | 6.89 | 0.00 | 0 | 3,000 |
| R186 | On | 07/02/2019 | Bond Future | 9.30 | Call | | | 0.00000 | 0.00000 | 2,515,220 | 6.96 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.30 | Put | | | 0.00000 | 0.00000 | 641,080 | 6.96 | 1,602,700.00 | 2,500 | 2,500 |
| R186 | On | 07/02/2019 | Bond Future | 8.21 | Call | | | 106.96000 | 0.10696 | 108,830 | 6.27 | 0.00 | 0 | 0 |
| R186 | On | 07/02/2019 | Bond Future | 9.23 | Put | | | 790.02000 | 0.79002 | 760,810 | 6.91 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Put | | | 3,110.43000 | 3.11043 | 3,062,860 | 6.57 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Call | | | 1,132.27000 | 1.13227 | 1,149,610 | 6.57 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Put | | | 1,429.71000 | 1.42971 | 1,398,940 | 7.05 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.20 | Put | | | 1,643.20000 | 1.64320 | 1,609,650 | 6.97 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.20 | Call | | | 2,534.11000 | 2.53411 | 2,565,470 | 6.97 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Put | | | 3,410.00000 | 3.41000 | 3,360,360 | 6.50 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Put | | | 2,150.65000 | 2.15065 | 2,111,400 | 6.83 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Call | | | 1,905.76000 | 1.90576 | 1,931,420 | 6.83 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Call | | | 4,691.81000 | 4.69181 | 4,736,820 | 7.50 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Put | | | 488.53000 | 0.48853 | 474,230 | 7.91 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Call | | | 5,635.12000 | 5.63512 | 5,683,980 | 7.77 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Put | | | 567.42000 | 0.56742 | 551,370 | 7.77 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Put | | | 1,532.55000 | 1.53255 | 1,500,400 | 7.01 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Call | | | 2,704.98000 | 2.70498 | 2,737,740 | 7.01 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Put | | | 3,295.31000 | 3.29531 | 3,246,440 | 6.53 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Call | | | 963.55000 | 0.96355 | 978,820 | 6.50 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Put | | | 3,894.85000 | 3.89485 | 3,842,300 | 6.39 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Call | | | 741.10000 | 0.74110 | 753,460 | 6.39 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Call | | | 1,993.98000 | 1.99398 | 2,020,500 | 6.85 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Put | | | 2,067.50000 | 2.06750 | 2,029,110 | 6.85 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Call | | | 1,934.93000 | 1.93493 | 1,960,880 | 6.84 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Put | | | 756.60000 | 0.75660 | 736,700 | 7.50 | 0.00 | 0 | 7,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Call | | | 5,911.02000 | 5.91102 | 5,960,850 | 7.85 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Put | | | 522.72000 | 0.52272 | 507,640 | 7.85 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Call | | | 2,882.70000 | 2.88270 | 2,916,840 | 7.05 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Call | | | 6,143.00000 | 6.14300 | 6,193,610 | 7.91 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Put | | | 2,122.66000 | 2.12266 | 2,083,700 | 6.84 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Call | | | 1,024.77000 | 1.02477 | 1,040,810 | 6.53 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Call | | | 1,964.33000 | 1.96433 | 1,990,570 | 6.84 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Put | | | 2,094.94000 | 2.09494 | 2,056,270 | 6.84 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Call | | | 6,286.42000 | 6.28642 | 6,331,510 | 8.18 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Put | | | 964.37000 | 0.96437 | 946,220 | 8.18 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Call | | | 3,987.10000 | 3.98710 | 4,023,460 | 7.41 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Put | | | 1,626.60000 | 1.62660 | 1,599,720 | 7.41 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Put | | | 5,172.17000 | 5.17217 | 5,119,710 | 6.12 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Call | | | 684.14000 | 0.68414 | 694,920 | 6.12 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Put | | | 2,617.38000 | 2.61738 | 2,580,790 | 6.96 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Call | | | 2,405.56000 | 2.40556 | 2,432,210 | 6.96 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Call | | | 4,025.33000 | 4.02533 | 4,061,880 | 7.42 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Put | | | 1,610.97000 | 1.61097 | 1,584,280 | 7.42 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Call | | | 4,063.34000 | 4.06334 | 4,100,070 | 7.43 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Put | | | 1,595.16000 | 1.59516 | 1,568,650 | 7.43 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 1,874,990.02 | 2,746 | 75,840 |
| Total For R186 | | | | | | | | | | | | 206,516,319.12 | 4,607 | 145,385 |
| R197 | On | 07/02/2019 | Bond Future | | | 297.61584 | 297.61584 | 298.06294 | 298.06294 | | | 0.00 | 0 | 2,355 |
| R197 | On | 02/05/2019 | Bond Future | | | 302.91884 | 302.91884 | 303.37215 | 303.37215 | | | 0.00 | 0 | 0 |
| R197 | On | 01/08/2019 | Bond Future | | | 301.47486 | 301.47486 | 301.94518 | 301.94518 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,355 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,355 |
| R202 | On | 07/02/2019 | Bond Future | | | 231.04506 | 231.04506 | 231.08304 | 231.08304 | | | 0.00 | 0 | 8,990 |
| R202 | On | 02/05/2019 | Bond Future | | | 235.16192 | 235.16192 | 235.19928 | 235.19928 | | | 0.00 | 0 | 0 |
| R202 | On | 01/08/2019 | Bond Future | | | 235.89432 | 235.89432 | 235.93846 | 235.93846 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 8,990 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 8,990 |
| R2023 | On | 07/02/2019 | Bond Future | | | 8.29224 | 101.69472 | 8.31360 | 101.62341 | | 3.50 | 0.00 | 0 | 60,251 |
| R2023 | On | 02/05/2019 | Bond Future | | | 8.32886 | 99.55437 | 8.35190 | 99.48120 | | 3.86 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | | | 8.34271 | 101.54208 | 8.36672 | 101.47010 | | 3.79 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 60,251 |
| R2023 | On | 07/02/2019 | Bond Future | 10.57 | Call | | | 7,188.51000 | 7.18851 | 7,259,790 | 4.62 | 0.00 | 0 | 0 |
| R2023 | On | 07/02/2019 | Bond Future | 10.57 | Put | | | 0.14000 | 0.00014 | 0,110 | 4.62 | 0.00 | 0 | 0 |
| R2023 | On | 07/02/2019 | Bond Future | 10.58 | Call | | | 7,218.90000 | 7.21890 | 7,290,180 | 4.62 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2023 | On | 07/02/2019 | Bond Future | 10.58 | Put | | | 0.14000 | 0.00014 | 0,110 | 4.62 | 0.00 | 0 | 0 |
| R2023 | On | 07/02/2019 | Bond Future | 10.59 | Call | | | 7,249.27000 | 7.24927 | 7,320,550 | 4.62 | 0.00 | 0 | 0 |
| R2023 | On | 07/02/2019 | Bond Future | 10.59 | Put | | | 0.13000 | 0.00013 | 0,100 | 4.62 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Call | | | 1,169.89000 | 1.16989 | 1,207,750 | 3.83 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Put | | | 859.08000 | 0.85908 | 823,770 | 3.83 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.46 | Call | | | 1,189.00000 | 1.18900 | 1,227,210 | 3.83 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.46 | Put | | | 846.57000 | 0.84657 | 811,610 | 3.83 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Call | | | 1,150.94000 | 1.15094 | 1,188,440 | 3.82 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Put | | | 871.75000 | 0.87175 | 836,080 | 3.82 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Call | | | 2,410.10000 | 2.41010 | 2,457,740 | 4.20 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Put | | | 710.44000 | 0.71044 | 686,100 | 4.20 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Call | | | 2,433.33000 | 2.43333 | 2,481,150 | 4.21 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Put | | | 704.34000 | 0.70434 | 680,180 | 4.21 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Call | | | 2,387.23000 | 2.38723 | 2,434,680 | 4.19 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Put | | | 716.90000 | 0.71690 | 692,370 | 4.19 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 60,251 |
| R2030 | On | 07/02/2019 | Bond Future | | | 9.42550 | 90.64372 | 9.43110 | 90.60843 | | 9.42 | 0.00 | 0 | 55,560 |
| R2030 | On | 02/05/2019 | Bond Future | | | 9.48383 | 92.23913 | 9.48971 | 92.20268 | | 9.61 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | | | 9.53771 | 90.07545 | 9.54342 | 90.04068 | | 9.87 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 55,560 |
| R2030 | On | 07/02/2019 | Bond Future | 8.63 | Call | | | 110.71000 | 0.11071 | 110,160 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.63 | Put | | | 5,352.29000 | 5.35229 | 5,316,450 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.62 | Put | | | 5,415.73000 | 5.41573 | 5,379,880 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 9.60 | Put | | | 1,060.71000 | 1.06071 | 1,037,660 | 9.28 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 9.60 | Call | | | 2,116.32000 | 2.11632 | 2,128,560 | 9.28 | 0.00 | 0 | 1,320 |
| R2030 | On | 07/02/2019 | Bond Future | 9.68 | Put | | | 887.03000 | 0.88703 | 866,010 | 9.35 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 9.68 | Call | | | 2,436.84000 | 2.43684 | 2,451,110 | 9.35 | 0.00 | 0 | 4,000 |
| R2030 | On | 07/02/2019 | Bond Future | 9.40 | Put | | | 1,603.86000 | 1.60386 | 1,576,060 | 9.05 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 9.40 | Call | | | 1,407.66000 | 1.40766 | 1,415,150 | 9.05 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.70 | Put | | | 4,914.74000 | 4.91474 | 4,878,990 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.70 | Call | | | 147.13000 | 0.14713 | 146,670 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 10.20 | Call | | | 4,924.00000 | 4.92400 | 4,949,740 | 10.00 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 10.20 | Put | | | 250.29000 | 0.25029 | 240,740 | 10.00 | 0.00 | 0 | 4,000 |
| R2030 | On | 07/02/2019 | Bond Future | 8.90 | Put | | | 3,750.54000 | 3.75054 | 3,715,520 | 8.42 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.64 | Call | | | 115.40000 | 0.11540 | 114,860 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.64 | Put | | | 5,289.07000 | 5.28907 | 5,253,240 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.62 | Call | | | 106.19000 | 0.10619 | 105,630 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 07/02/2019 | Bond Future | 8.90 | Call | | | 319.97000 | 0.31997 | 320,240 | 8.42 | 0.00 | 0 | 1,320 |
| R2030 | On | 07/02/2019 | Bond Future | 9.18 | Put | | | 2,402.54000 | 2.40254 | 2,370,550 | 8.75 | 0.00 | 0 | 0 |

| 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 | 07/02/2019 | Bond Future | 9.18 | Call | | | 801.94000 | 0.80194 | 805,240 | 8.75 | 0.00 | 0 | 4,000 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Put | | | 863.86000 | 0.86386 | 849,610 | 10.15 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Call | | | 2,000.00000 | 2.00000 | 2,010,260 | 9.26 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Put | | | 2,558.24000 | 2.55824 | 2,532,050 | 9.26 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Call | | | 2,030.84000 | 2.03084 | 2,041,260 | 9.27 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Put | | | 2,526.62000 | 2.52662 | 2,500,590 | 9.27 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Call | | | 1,969.40000 | 1.96940 | 1,979,520 | 9.25 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Put | | | 2,590.15000 | 2.59015 | 2,563,820 | 9.25 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Put | | | 4,530.74000 | 4.53074 | 4,498,250 | 8.63 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Call | | | 774.97000 | 0.77497 | 778,930 | 8.63 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Call | | | 5,124.96000 | 5.12496 | 5,147,160 | 10.15 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Call | | | 4,184.46000 | 4.18446 | 4,200,860 | 10.04 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Put | | | 1,989.36000 | 1.98936 | 1,970,990 | 10.04 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Call | | | 4,222.71000 | 4.22271 | 4,239,220 | 10.05 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Put | | | 1,968.74000 | 1.96874 | 1,950,480 | 10.05 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Call | | | 4,146.07000 | 4.14607 | 4,162,350 | 10.03 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Put | | | 2,009.90000 | 2.00990 | 1,991,410 | 10.03 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 23,640 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 79,200 |
| R2032 | On | 07/02/2019 | Bond Future | | | 9.61785 | 92.96235 | 9.61835 | 92.95893 | | 10.09 | 1,952,209.35 | 21 | 42,380 |
| R2032 | On | 02/05/2019 | Bond Future | | | 9.67533 | 90.44137 | 9.67593 | 90.43732 | | 10.74 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | | | 9.72686 | 92.24760 | 9.72712 | 92.24587 | | 10.62 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 1,952,209.35 | 21 | 42,380 |
| R2032 | On | 07/02/2019 | Bond Future | 8.81 | Call | | | 106.89000 | 0.10689 | 104,020 | 8.65 | 0.00 | 0 | 0 |
| R2032 | On | 07/02/2019 | Bond Future | 8.81 | Put | | | 5,883.60000 | 5.88360 | 5,877,310 | 8.65 | 0.00 | 0 | 0 |
| R2032 | On | 07/02/2019 | Bond Future | 8.82 | Call | | | 112.23000 | 0.11223 | 109,270 | 8.66 | 0.00 | 0 | 0 |
| R2032 | On | 07/02/2019 | Bond Future | 8.82 | Put | | | 5,814.36000 | 5.81436 | 5,807,980 | 8.66 | 0.00 | 0 | 0 |
| R2032 | On | 07/02/2019 | Bond Future | 8.80 | Call | | | 101.76000 | 0.10176 | 98,980 | 8.63 | 0.00 | 0 | 0 |
| R2032 | On | 07/02/2019 | Bond Future | 8.80 | Put | | | 5,953.13000 | 5.95313 | 5,946,930 | 8.63 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.62 | Call | | | 2,295.15000 | 2.29515 | 2,289,430 | 10.33 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.62 | Put | | | 2,673.50000 | 2.67350 | 2,663,730 | 10.33 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.63 | Call | | | 2,329.51000 | 2.32951 | 2,323,800 | 10.34 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.63 | Put | | | 2,640.05000 | 2.64005 | 2,630,290 | 10.34 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.61 | Call | | | 2,260.81000 | 2.26081 | 2,255,090 | 10.32 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.61 | Put | | | 2,707.05000 | 2.70705 | 2,697,280 | 10.32 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Call | | | 4,590.78000 | 4.59078 | 4,585,750 | 10.71 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Put | | | 2,158.35000 | 2.15835 | 2,151,590 | 10.71 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Call | | | 4,631.90000 | 4.63190 | 4,626,890 | 10.72 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Put | | | 2,135.52000 | 2.13552 | 2,128,780 | 10.72 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Call | | | 4,549.81000 | 4.54981 | 4,544,760 | 10.70 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Put | | | 2,181.40000 | 2.18140 | 2,174,620 | 10.70 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 1,952,209.35 | 21 | 42,380 |
| R2035 | On | 07/02/2019 | Bond Future | | | 9.74896 | 97.01860 | 9.73920 | 97.09291 | | 10.72 | 0.00 | 0 | 71,612 |
| R2035 | On | 02/05/2019 | Bond Future | | | 9.80393 | 94.22557 | 9.79397 | 94.30049 | | 11.46 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | | | 9.85431 | 96.10705 | 9.84368 | 96.18604 | | 11.35 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 71,612 |
| R2035 | On | 07/02/2019 | Bond Future | 8.97 | Put | | | 6,276.91000 | 6.27691 | 6,342,220 | 9.11 | 0.00 | 0 | 0 |
| R2035 | On | 07/02/2019 | Bond Future | 8.98 | Call | | | 138.27000 | 0.13827 | 128,960 | 9.11 | 0.00 | 0 | 0 |
| R2035 | On | 07/02/2019 | Bond Future | 8.98 | Put | | | 6,199.08000 | 6.19908 | 6,264,080 | 9.11 | 0.00 | 0 | 0 |
| R2035 | On | 07/02/2019 | Bond Future | 8.96 | Call | | | 126.80000 | 0.12680 | 118,100 | 9.11 | 0.00 | 0 | 0 |
| R2035 | On | 07/02/2019 | Bond Future | 8.96 | Put | | | 6,355.06000 | 6.35506 | 6,420,670 | 9.11 | 0.00 | 0 | 0 |
| R2035 | On | 07/02/2019 | Bond Future | 8.97 | Call | | | 132.43000 | 0.13243 | 123,430 | 9.11 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.74 | Call | | | 2,601.22000 | 2.60122 | 2,555,860 | 11.19 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.74 | Put | | | 3,008.79000 | 3.00879 | 3,038,350 | 11.19 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.75 | Call | | | 2,639.87000 | 2.63987 | 2,594,170 | 11.20 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.75 | Put | | | 2,971.72000 | 2.97172 | 3,000,940 | 11.20 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.73 | Call | | | 2,563.11000 | 2.56311 | 2,518,090 | 11.17 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.73 | Put | | | 3,046.49000 | 3.04649 | 3,076,390 | 11.17 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.22 | Put | | | 2,423.94000 | 2.42394 | 2,445,890 | 11.55 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.23 | Call | | | 5,206.18000 | 5.20618 | 5,148,930 | 11.56 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.23 | Put | | | 2,398.59000 | 2.39859 | 2,420,330 | 11.56 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.24 | Call | | | 5,251.76000 | 5.25176 | 5,194,290 | 11.57 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.24 | Put | | | 2,373.19000 | 2.37319 | 2,394,710 | 11.57 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.22 | Call | | | 5,160.46000 | 5.16046 | 5,103,420 | 11.55 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 71,612 |
| R2037 | On | 07/02/2019 | Bond Future | | | 9.80930 | 89.31672 | 9.80464 | 89.35243 | | 11.79 | 178,633,440.00 | 2,000 | 57,272 |
| R2037 | On | 02/05/2019 | Bond Future | | | 9.86648 | 90.88886 | 9.86177 | 90.92455 | | 12.03 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | | | 9.92093 | 88.44797 | 9.91574 | 88.48684 | | 12.49 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 178,633,440.00 | 2,000 | 57,272 |
| R2037 | On | 07/02/2019 | Bond Future | 9.07 | Call | | | 163.38000 | 0.16338 | 156,090 | 10.10 | 0.00 | 0 | 0 |
| R2037 | On | 07/02/2019 | Bond Future | 9.07 | Put | | | 6,079.26000 | 6.07926 | 6,107,680 | 10.10 | 0.00 | 0 | 0 |
| R2037 | On | 07/02/2019 | Bond Future | 9.05 | Call | | | 148.70000 | 0.14870 | 141,890 | 10.08 | 0.00 | 0 | 0 |
| R2037 | On | 07/02/2019 | Bond Future | 9.05 | Put | | | 6,233.88000 | 6.23388 | 6,262,780 | 10.08 | 0.00 | 0 | 0 |
| R2037 | On | 07/02/2019 | Bond Future | 9.06 | Call | | | 155.91000 | 0.15591 | 148,860 | 10.09 | 0.00 | 0 | 0 |
| R2037 | On | 07/02/2019 | Bond Future | 9.06 | Put | | | 6,156.38000 | 6.15638 | 6,185,040 | 10.09 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.80 | Call | | | 2,621.91000 | 2.62191 | 2,595,640 | 11.81 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.80 | Put | | | 3,092.06000 | 3.09206 | 3,101,480 | 11.81 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.81 | Call | | | 2,659.72000 | 2.65972 | 2,633,280 | 11.82 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R2037 | On | 02/05/2019 | Bond Future | 9.81 | Put | | | 3,053.50000 | 3.05350 | 3,062,750 | 11.82 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.79 | Call | | | 2,584.39000 | 2.58439 | 2,558,280 | 11.80 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.79 | Put | | | 3,131.01000 | 3.13101 | 3,140,590 | 11.80 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Put | | | 2,386.30000 | 2.38630 | 2,393,420 | 12.54 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Call | | | 5,240.61000 | 5.24061 | 5,208,770 | 12.55 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Put | | | 2,360.75000 | 2.36075 | 2,367,780 | 12.55 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Call | | | 5,149.33000 | 5.14933 | 5,117,690 | 12.53 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Put | | | 2,412.07000 | 2.41207 | 2,419,300 | 12.53 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Call | | | 5,194.90000 | 5.19490 | 5,163,150 | 12.54 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 178,633,440.00 | 2,000 | 57,272 |
| R2040 | On | 07/02/2019 | Bond Future | | | 9.88413 | 92.52999 | 9.87435 | 92.61055 | | 12.16 | 0.00 | 0 | 33,526 |
| R2040 | On | 02/05/2019 | Bond Future | | | 9.94115 | 94.15869 | 9.93116 | 94.24008 | | 12.42 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | | | 9.99572 | 91.53272 | 9.98510 | 91.61828 | | 12.92 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 33,526 |
| R2040 | On | 07/02/2019 | Bond Future | 9.13 | Put | | | 6,645.32000 | 6.64532 | 6,714,870 | 10.50 | 0.00 | 0 | 0 |
| R2040 | On | 07/02/2019 | Bond Future | 9.11 | Call | | | 153.23000 | 0.15323 | 142,990 | 10.47 | 0.00 | 0 | 0 |
| R2040 | On | 07/02/2019 | Bond Future | 9.11 | Put | | | 6,813.89000 | 6.81389 | 6,884,210 | 10.47 | 0.00 | 0 | 0 |
| R2040 | On | 07/02/2019 | Bond Future | 9.12 | Call | | | 160.71000 | 0.16071 | 150,090 | 10.48 | 0.00 | 0 | 0 |
| R2040 | On | 07/02/2019 | Bond Future | 9.12 | Put | | | 6,729.36000 | 6.72936 | 6,799,300 | 10.48 | 0.00 | 0 | 0 |
| R2040 | On | 07/02/2019 | Bond Future | 9.13 | Call | | | 168.54000 | 0.16854 | 157,530 | 10.50 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 2,870.54000 | 2.87054 | 2,820,520 | 11.99 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 3,125.15000 | 3.12515 | 3,156,520 | 11.99 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.88 | Call | | | 2,786.81000 | 2.78681 | 2,737,540 | 11.96 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.88 | Put | | | 3,205.44000 | 3.20544 | 3,237,560 | 11.96 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 10.20 | Put | | | 2,095.07000 | 2.09507 | 2,116,510 | 12.36 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 10.20 | Call | | | 4,245.72000 | 4.24572 | 4,185,770 | 12.36 | 0.00 | 0 | 1,150 |
| R2040 | On | 02/05/2019 | Bond Future | 9.60 | Put | | | 4,502.86000 | 4.50286 | 4,546,180 | 11.51 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.60 | Call | | | 1,738.14000 | 1.73814 | 1,700,070 | 11.51 | 0.00 | 0 | 1,150 |
| R2040 | On | 02/05/2019 | Bond Future | 9.89 | Call | | | 2,828.65000 | 2.82865 | 2,779,000 | 11.97 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.89 | Put | | | 3,165.21000 | 3.16521 | 3,196,950 | 11.97 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Call | | | 5,590.99000 | 5.59099 | 5,528,830 | 13.05 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Put | | | 2,570.23000 | 2.57023 | 2,593,630 | 13.05 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 5,639.79000 | 5.63979 | 5,577,390 | 13.06 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 2,542.70000 | 2.54270 | 2,565,860 | 13.06 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Call | | | 5,542.05000 | 5.54205 | 5,480,120 | 13.04 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Put | | | 2,597.74000 | 2.59774 | 2,621,370 | 13.04 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 2,300 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 35,826 |
| R2044 | On | 07/02/2019 | Bond Future | | | 9.89175 | 89.77726 | 9.87683 | 89.90254 | | 12.72 | 0.00 | 0 | 37,194 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------|
| R2044 | On | 02/05/2019 | Bond Future | | | 9.94618 | 91.35745 | 9.93091 | 91.48438 | | 13.00 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | | | 9.99817 | 88.80073 | 9.98214 | 88.93262 | | 13.56 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 0.00 | 0 | 37,194 |
| R2044 | On | 07/02/2019 | Bond Future | 9.16 | Put | | | 6,574.47000 | 6.57447 | 6,683,850 | 11.02 | 0.00 | 0 | 0 |
| R2044 | On | 07/02/2019 | Bond Future | 9.17 | Call | | | 199.62000 | 0.19962 | 183,150 | 11.04 | 0.00 | 0 | 0 |
| R2044 | On | 07/02/2019 | Bond Future | 9.17 | Put | | | 6,489.27000 | 6.48927 | 6,598,080 | 11.04 | 0.00 | 0 | 0 |
| R2044 | On | 07/02/2019 | Bond Future | 9.18 | Call | | | 208.96000 | 0.20896 | 191,900 | 11.05 | 0.00 | 0 | 0 |
| R2044 | On | 07/02/2019 | Bond Future | 9.18 | Put | | | 6,404.55000 | 6.40455 | 6,512,770 | 11.05 | 0.00 | 0 | 0 |
| R2044 | On | 07/02/2019 | Bond Future | 9.16 | Call | | | 190.61000 | 0.19061 | 174,710 | 11.02 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 3,175.66000 | 3.17566 | 3,229,700 | 12.55 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.91 | Call | | | 2,960.87000 | 2.96087 | 2,887,410 | 12.56 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.91 | Put | | | 3,135.18000 | 3.13518 | 3,188,650 | 12.56 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.92 | Call | | | 3,004.50000 | 3.00450 | 2,930,470 | 12.58 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.92 | Put | | | 3,095.38000 | 3.09538 | 3,148,280 | 12.58 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 2,917.78000 | 2.91778 | 2,844,890 | 12.55 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 5,756.02000 | 5.75602 | 5,663,540 | 13.71 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 2,577.46000 | 2.57746 | 2,616,870 | 13.71 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Call | | | 5,805.88000 | 5.80588 | 5,713,040 | 13.72 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Put | | | 2,549.91000 | 2.54991 | 2,588,960 | 13.72 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Call | | | 5,855.87000 | 5.85587 | 5,762,670 | 13.73 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Put | | | 2,522.62000 | 2.52262 | 2,561,310 | 13.73 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 37,194 |
| R2048 | On | 07/02/2019 | Bond Future | | | 9.87793 | 93.25513 | 9.86303 | 93.38367 | | 12.52 | 0.00 | 0 | 109,519 |
| R2048 | On | 02/05/2019 | Bond Future | | | 9.92740 | 90.45921 | 9.91216 | 90.58947 | | 13.45 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | | | 9.97299 | 92.26551 | 9.95702 | 92.40080 | | 13.37 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 0.00 | 0 | 109,519 |
| R2048 | On | 07/02/2019 | Bond Future | 9.06 | Call | | | 122.19000 | 0.12219 | 110,880 | 10.70 | 0.00 | 0 | 0 |
| R2048 | On | 07/02/2019 | Bond Future | 9.06 | Put | | | 7,558.24000 | 7.55824 | 7,675,470 | 10.70 | 0.00 | 0 | 0 |
| R2048 | On | 07/02/2019 | Bond Future | 9.07 | Call | | | 128.68000 | 0.12868 | 116,900 | 10.72 | 0.00 | 0 | 0 |
| R2048 | On | 07/02/2019 | Bond Future | 9.07 | Put | | | 7,465.61000 | 7.46561 | 7,582,370 | 10.72 | 0.00 | 0 | 0 |
| R2048 | On | 07/02/2019 | Bond Future | 9.05 | Call | | | 115.95000 | 0.11595 | 105,100 | 10.69 | 0.00 | 0 | 0 |
| R2048 | On | 07/02/2019 | Bond Future | 9.05 | Put | | | 7,651.29000 | 7.65129 | 7,768,980 | 10.69 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 3,147.55000 | 3.14755 | 3,071,280 | 13.33 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 3,251.72000 | 3.25172 | 3,305,710 | 13.33 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.91 | Call | | | 3,191.49000 | 3.19149 | 3,114,660 | 13.34 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.91 | Put | | | 3,209.98000 | 3.20998 | 3,263,410 | 13.34 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.89 | Call | | | 3,103.89000 | 3.10389 | 3,028,190 | 13.31 | 0.00 | 0 | 0 |
| R2048 | On | 02/05/2019 | Bond Future | 9.89 | Put | | | 3,293.89000 | 3.29389 | 3,348,450 | 13.31 | 0.00 | 0 | 0 |
| R2048 | On | 01/08/2019 | Bond Future | 10.35 | Call | | | 5,869.75000 | 5.86975 | 5,775,070 | 13.48 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R2048 On 01/08/2019 Bond Future | 10.35 | Put | | | 2,642.89000 | 2.64289 | 2,683,500 | 13.48 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.36 | Call | | | 5,920.90000 | 5.92090 | 5,825,840 | 13.49 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.36 | Put | | | 2,614.63000 | 2.61463 | 2,654,860 | 13.49 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.34 | Call | | | 5,818.76000 | 5.81876 | 5,724,450 | 13.47 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.34 | Put | | | 2,671.43000 | 2.67143 | 2,712,410 | 13.47 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | 0.00 | 0 | 109,519 |
| R207 On 07/02/2019 Bond Future | | | 5.82306 | 101.81799 | 5.86599 | 101.77955 | | 0.41 | 2,036,359.80 | 20 | 17,052 |
| R207 On 02/05/2019 Bond Future | | | 5.19323 | 103.60988 | 5.25172 | 103.57013 | | 0.37 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | | | 3.50892 | 102.03591 | 3.59374 | 101.99810 | | 0.22 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | 2,036,359.80 | 20 | 17,052 |
| R207 On 07/02/2019 Bond Future | 6.52 | Call | | | 586.54000 | 0.58654 | 623,840 | 0.67 | 0.00 | 0 | 0 |
| R207 On 07/02/2019 Bond Future | 6.52 | Put | | | 3.74000 | 0.00374 | 2,600 | 0.67 | 0.00 | 0 | 0 |
| R207 On 07/02/2019 Bond Future | 6.53 | Call | | | 595.26000 | 0.59526 | 632,610 | 0.67 | 0.00 | 0 | 0 |
| R207 On 07/02/2019 Bond Future | 6.53 | Put | | | 3.59000 | 0.00359 | 2,500 | 0.67 | 0.00 | 0 | 0 |
| R207 On 07/02/2019 Bond Future | 6.51 | Call | | | 577.78000 | 0.57778 | 615,050 | 0.66 | 0.00 | 0 | 0 |
| R207 On 07/02/2019 Bond Future | 6.51 | Put | | | 3.85000 | 0.00385 | 2,680 | 0.66 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.61 | Call | | | 1,580.84000 | 1.58084 | 1,620,590 | 0.59 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.61 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.59 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.62 | Call | | | 1,587.46000 | 1.58746 | 1,627,210 | 0.59 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.62 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.59 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.63 | Call | | | 1,594.07000 | 1.59407 | 1,633,820 | 0.59 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.63 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.59 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.34 | Call | | | 1,642.44000 | 1.64244 | 1,680,250 | 0.29 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.34 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.29 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.35 | Call | | | 1,646.75000 | 1.64675 | 1,684,560 | 0.29 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.35 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.29 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.33 | Call | | | 1,638.12000 | 1.63812 | 1,675,930 | 0.29 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.33 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.29 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | 2,036,359.80 | 20 | 17,052 |
| R208 On 07/02/2019 Bond Future | | | 7.21411 | 101.59090 | 7.24051 | 101.53992 | | 1.45 | 0.00 | 0 | 17,015 |
| R208 On 02/05/2019 Bond Future | | | 7.14809 | 99.97751 | 7.17828 | 99.92500 | | 1.67 | 0.00 | 0 | 0 |
| R208 On 01/08/2019 Bond Future | | | 6.99430 | 101.97381 | 7.02754 | 101.92293 | | 1.51 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | 0.00 | 0 | 17,015 |
| R208 On 07/02/2019 Bond Future | 7.07 | Call | | | 127.81000 | 0.12781 | 142,660 | 1.40 | 0.00 | 0 | 0 |
| R208 On 07/02/2019 Bond Future | 7.07 | Put | | | 457.68000 | 0.45768 | 421,550 | 1.40 | 0.00 | 0 | 0 |
| R208 On 07/02/2019 Bond Future | 7.08 | Call | | | 133.50000 | 0.13350 | 148,860 | 1.39 | 0.00 | 0 | 0 |
| R208 On 07/02/2019 Bond Future | 7.08 | Put | | | 443.99000 | 0.44399 | 408,370 | 1.39 | 0.00 | 0 | 0 |
| R208 On 07/02/2019 Bond Future | 7.06 | Call | | | 122.32000 | 0.12232 | 136,660 | 1.40 | 0.00 | 0 | 0 |

| 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 | 07/02/2019 | Bond Future | 7.06 | Put | | 471.58000 | 0.47158 | 434,940 | 1.40 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.03 | Call | | 1,553.58000 | 1.55358 | 1,598,630 | 1.99 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.03 | Put | | 86.79000 | 0.08679 | 79,330 | 1.99 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.04 | Call | | 1,569.49000 | 1.56949 | 1,614,650 | 2.00 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.04 | Put | | 85.65000 | 0.08565 | 78,300 | 2.00 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.02 | Call | | 1,537.82000 | 1.53782 | 1,582,770 | 1.98 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.02 | Put | | 88.09000 | 0.08809 | 80,530 | 1.98 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Put | | 119.75000 | 0.11975 | 111,930 | 1.91 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Call | | 1,831.59000 | 1.83159 | 1,874,730 | 1.92 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Put | | 118.52000 | 0.11852 | 110,780 | 1.92 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Call | | 1,845.32000 | 1.84532 | 1,888,540 | 1.92 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Put | | 117.30000 | 0.11730 | 109,640 | 1.92 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Call | | 1,817.87000 | 1.81787 | 1,860,930 | 1.91 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | 0.00 | 0 | 17,015 |
| R209 | On | 07/02/2019 | Bond Future | | | 9.69025 | 73.82113 | 9.68043 | 73.88489 | 12.15 | 11,959,023.06 | 162 | 121,817 |
| R209 | On | 02/05/2019 | Bond Future | | | 9.74001 | 71.97110 | 9.73001 | 72.03540 | 12.99 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | | | 9.78460 | 73.40841 | 9.77400 | 73.47596 | 12.86 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | 11,959,023.06 | 162 | 121,817 |
| R209 | On | 07/02/2019 | Bond Future | 9.04 | Put | | 4,566.40000 | 4.56640 | 4,617,470 | 10.64 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 9.04 | Call | | 222.09000 | 0.22209 | 209,400 | 10.64 | 0.00 | 0 | 4,000 |
| R209 | On | 07/02/2019 | Bond Future | 10.20 | Call | | 3,766.08000 | 3.76608 | 3,707,700 | 12.44 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 10.20 | Put | | 504.47000 | 0.50447 | 509,850 | 12.44 | 0.00 | 0 | 4,000 |
| R209 | On | 07/02/2019 | Bond Future | 9.54 | Put | | 2,062.08000 | 2.06208 | 2,089,620 | 11.44 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 8.95 | Put | | 5,140.28000 | 5.14028 | 5,194,330 | 10.60 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 9.54 | Call | | 1,141.15000 | 1.14115 | 1,104,930 | 11.44 | 0.00 | 0 | 4,000 |
| R209 | On | 07/02/2019 | Bond Future | 8.96 | Call | | 161.16000 | 0.16116 | 151,160 | 10.60 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 8.96 | Put | | 5,074.92000 | 5.07492 | 5,128,680 | 10.60 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 8.97 | Call | | 167.64000 | 0.16764 | 157,330 | 10.60 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 8.97 | Put | | 5,009.88000 | 5.00988 | 5,063,330 | 10.60 | 0.00 | 0 | 0 |
| R209 | On | 07/02/2019 | Bond Future | 8.95 | Call | | 154.90000 | 0.15490 | 145,190 | 10.60 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Call | | 2,277.61000 | 2.27761 | 2,238,170 | 12.58 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Put | | 2,535.74000 | 2.53574 | 2,560,600 | 12.58 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Call | | 2,310.76000 | 2.31076 | 2,271,020 | 12.59 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Put | | 2,504.25000 | 2.50425 | 2,528,810 | 12.59 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Call | | 2,244.70000 | 2.24470 | 2,205,540 | 12.56 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Put | | 2,567.56000 | 2.56756 | 2,592,700 | 12.56 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Put | | 3,799.45000 | 3.79945 | 3,834,870 | 12.03 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Call | | 1,291.72000 | 1.29172 | 1,262,840 | 12.03 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 10.71 | Call | | 6,563.12000 | 6.56312 | 6,504,440 | 14.23 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R209 | On | 02/05/2019 | Bond Future | 10.71 | Put | | | 645.65000 | 0.64565 | 651,270 | 14.23 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Put | | | 1,807.92000 | 1.80792 | 1,825,920 | 12.93 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Call | | | 3,203.14000 | 3.20314 | 3,156,840 | 12.93 | 0.00 | 0 | 760 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Call | | | 4,472.49000 | 4.47249 | 4,423,380 | 13.06 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Put | | | 2,071.89000 | 2.07189 | 2,090,330 | 13.06 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Call | | | 4,511.87000 | 4.51187 | 4,462,590 | 13.07 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Put | | | 2,050.66000 | 2.05066 | 2,068,930 | 13.07 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Call | | | 4,433.46000 | 4.43346 | 4,384,540 | 13.05 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Put | | | 2,093.54000 | 2.09354 | 2,112,170 | 13.05 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 14,280 |
| Total For R209 | | | | | | | | | | | | 11,959,023.06 | 162 | 136,097 |
| R210 | On | 07/02/2019 | Bond Future | | | 186.59312 | 186.59312 | 186.62411 | 186.62411 | | | 0.00 | 0 | 3,308 |
| R210 | On | 02/05/2019 | Bond Future | | | 187.36213 | 187.36213 | 187.39249 | 187.39249 | | | 0.00 | 0 | 0 |
| R210 | On | 01/08/2019 | Bond Future | | | 191.14552 | 191.14552 | 191.18152 | 191.18152 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 3,308 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 3,308 |
| R212 | On | 07/02/2019 | Bond Future | | | 155.56171 | 155.56171 | 155.58913 | 155.58913 | | | 0.00 | 0 | 4,976 |
| R212 | On | 02/05/2019 | Bond Future | | | 158.33385 | 158.33385 | 158.36077 | 158.36077 | | | 0.00 | 0 | 0 |
| R212 | On | 01/08/2019 | Bond Future | | | 161.45970 | 161.45970 | 161.49137 | 161.49137 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 4,976 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 4,976 |
| R213 | On | 07/02/2019 | Bond Future | | | 9.51736 | 85.36526 | 9.52300 | 85.33031 | | 9.93 | 0.00 | 0 | 32,397 |
| R213 | On | 02/05/2019 | Bond Future | | | 9.57014 | 83.31791 | 9.57605 | 83.28178 | | 10.59 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | | | 9.61728 | 84.98149 | 9.62302 | 84.94689 | | 10.42 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 0.00 | 0 | 32,397 |
| R213 | On | 07/02/2019 | Bond Future | 8.69 | Call | | | 101.77000 | 0.10177 | 101,190 | 8.82 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2019 | Bond Future | 8.69 | Put | | | 5,489.34000 | 5.48934 | 5,453,810 | 8.82 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2019 | Bond Future | 8.70 | Call | | | 106.09000 | 0.10609 | 105,510 | 8.82 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2019 | Bond Future | 8.70 | Put | | | 5,426.21000 | 5.42621 | 5,390,680 | 8.82 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2019 | Bond Future | 8.68 | Call | | | 97.61000 | 0.09761 | 97,020 | 8.82 | 0.00 | 0 | 0 |
| R213 | On | 07/02/2019 | Bond Future | 8.68 | Put | | | 5,552.70000 | 5.55270 | 5,517,160 | 8.82 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.49 | Call | | | 2,026.73000 | 2.02673 | 2,036,940 | 10.31 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.49 | Put | | | 2,554.95000 | 2.55495 | 2,529,030 | 10.31 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.50 | Call | | | 2,057.44000 | 2.05744 | 2,067,790 | 10.32 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.50 | Put | | | 2,524.04000 | 2.52404 | 2,498,260 | 10.32 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.48 | Call | | | 1,996.48000 | 1.99648 | 2,006,540 | 10.30 | 0.00 | 0 | 0 |
| R213 | On | 02/05/2019 | Bond Future | 9.48 | Put | | | 2,586.39000 | 2.58639 | 2,560,320 | 10.30 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Call | | | 4,184.31000 | 4.18431 | 4,200,540 | 10.70 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.99 | Put | | | 2,012.49000 | 2.01249 | 1,994,120 | 10.70 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Call | | | 4,222.29000 | 4.22229 | 4,238,630 | 10.71 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 10.00 | Put | | | 1,992.38000 | 1.99238 | 1,974,120 | 10.71 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Call | | | 4,146.45000 | 4.14645 | 4,162,570 | 10.69 | 0.00 | 0 | 0 |
| R213 | On | 01/08/2019 | Bond Future | 9.98 | Put | | | 2,032.78000 | 2.03278 | 2,014,300 | 10.69 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | | | 0.00 | 0 | 32,397 |
| R214 | On | 07/02/2019 | Bond Future | | | 9.86262 | 72.94509 | 9.85798 | 72.97638 | | 12.93 | 1,823,627.25 | 25 | 29,831 |
| R214 | On | 02/05/2019 | Bond Future | | | 9.91180 | 70.93272 | 9.90711 | 70.96408 | | 13.83 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | | | 9.95705 | 72.34909 | 9.95194 | 72.38297 | | 13.72 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | | | 1,823,627.25 | 25 | 29,831 |
| R214 | On | 07/02/2019 | Bond Future | 9.04 | Call | | | 109.79000 | 0.10979 | 104,540 | 11.14 | 0.00 | 0 | 0 |
| R214 | On | 07/02/2019 | Bond Future | 9.04 | Put | | | 5,994.19000 | 5.99419 | 6,020,230 | 11.14 | 0.00 | 0 | 0 |
| R214 | On | 07/02/2019 | Bond Future | 9.05 | Call | | | 115.19000 | 0.11519 | 109,750 | 11.15 | 0.00 | 0 | 0 |
| R214 | On | 07/02/2019 | Bond Future | 9.05 | Put | | | 5,922.99000 | 5.92299 | 5,948,840 | 11.15 | 0.00 | 0 | 0 |
| R214 | On | 07/02/2019 | Bond Future | 9.03 | Call | | | 104.59000 | 0.10459 | 99,530 | 11.13 | 0.00 | 0 | 0 |
| R214 | On | 07/02/2019 | Bond Future | 9.03 | Put | | | 6,065.71000 | 6.06571 | 6,091,940 | 11.13 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.86 | Call | | | 2,416.55000 | 2.41655 | 2,392,970 | 13.65 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.86 | Put | | | 2,732.76000 | 2.73276 | 2,740,540 | 13.65 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.87 | Call | | | 2,450.26000 | 2.45026 | 2,426,540 | 13.66 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.87 | Put | | | 2,699.16000 | 2.69916 | 2,706,800 | 13.66 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.85 | Call | | | 2,383.07000 | 2.38307 | 2,359,630 | 13.64 | 0.00 | 0 | 0 |
| R214 | On | 02/05/2019 | Bond Future | 9.85 | Put | | | 2,766.70000 | 2.76670 | 2,774,620 | 13.64 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.33 | Call | | | 4,619.10000 | 4.61910 | 4,591,290 | 13.81 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.33 | Put | | | 2,181.83000 | 2.18183 | 2,187,900 | 13.81 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.34 | Call | | | 4,658.93000 | 4.65893 | 4,631,030 | 13.82 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.34 | Put | | | 2,159.06000 | 2.15906 | 2,165,040 | 13.82 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Call | | | 4,579.17000 | 4.57917 | 4,551,450 | 13.80 | 0.00 | 0 | 0 |
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Put | | | 2,204.59000 | 2.20459 | 2,210,750 | 13.80 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 1,823,627.25 | 25 | 29,831 |
| Total for Bond | | | | | | | | | | | | 402,920,978.58 | 6,835 | 939,101 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract 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/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R204 On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R204/R On 21/12/2018 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R204/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R204/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | | | 631.92100 | 631.92100 | 632.08500 | 632.08500 | | | 0.00 | 0 | 460 |
| GOVI On 02/05/2019 GOVI | | | 643.04000 | 643.04000 | 643.20300 | 643.20300 | | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | | | 655.87300 | 655.87300 | 656.05600 | 656.05600 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 0.00 | 0 | 460 |
| GOVI On 07/02/2019 GOVI | 666.52 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | 666.52 | Put | | | 344,350.00000 | 34.43500 | 345,990,000 | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | 666.53 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | 666.53 | Put | | | 344,450.00000 | 34.44500 | 346,090,000 | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | 666.51 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/02/2019 GOVI | 666.51 | Put | | | 344,250.00000 | 34.42500 | 345,890,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.87 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.87 | Put | | | 46,670.00000 | 4.66700 | 48,300,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Put | | | 46,770.00000 | 4.67700 | 48,400,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.86 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.86 | Put | | | 46,570.00000 | 4.65700 | 48,200,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.68 | Call | | | 173,760.00000 | 17.37600 | 171,930,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.68 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.69 | Call | | | 173,660.00000 | 17.36600 | 171,830,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.69 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.67 | Call | | | 173,860.00000 | 17.38600 | 172,030,000 | | 0.00 | 0 | 0 |
| GOVI On 01/08/2019 GOVI | 638.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|-------------------|
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 0.00 | 0 | 460 |
| Total for GOVI | | | | | | | | | 0.00 | 0 | 460 |
| AL37 On 07/02/2019 Index Future | | | 608.44100 | 608.44100 | 608.02100 | 608.02100 | | | 0.00 | 0 | 0 |
| AL37 On 02/05/2019 Index Future | | | 619.14700 | 619.14700 | 618.71600 | 618.71600 | | | 0.00 | 0 | 0 |
| AL37 On 01/08/2019 Index Future | | | 631.50300 | 631.50300 | 631.08000 | 631.08000 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 07/02/2019 Index Future | | | 703.09200 | 703.09200 | 702.74200 | 702.74200 | | | 0.00 | 0 | 0 |
| AL7T On 02/05/2019 Index Future | | | 715.46400 | 715.46400 | 715.10300 | 715.10300 | | | 0.00 | 0 | 0 |
| AL7T On 01/08/2019 Index Future | | | 729.74200 | 729.74200 | 729.39300 | 729.39300 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | 0.00 | 0 | 0 |
| ALBI On 07/02/2019 Index Future | | | 638.36600 | 638.36600 | 638.51800 | 638.51800 | | | 12,767,320.00 | 2 | 910 |
| ALBI On 02/05/2019 Index Future | | | 649.59800 | 649.59800 | 649.74900 | 649.74900 | | | 0.00 | 0 | 0 |
| ALBI On 01/08/2019 Index Future | | | 662.56200 | 662.56200 | 662.73300 | 662.73300 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | 12,767,320.00 | 2 | 910 |
| Total For ALBI | | | | | | | | | 12,767,320.00 | 2 | 910 |
| IGOV On 07/02/2019 Index Future | | | 253.26100 | 253.26100 | 253.26400 | 253.26400 | | | 0.00 | 0 | 518 |
| IGOV On 02/05/2019 Index Future | | | 257.77300 | 257.77300 | 257.77500 | 257.77500 | | | 0.00 | 0 | 215 |
| IGOV On 01/08/2019 Index Future | | | 262.97800 | 262.97800 | 262.98600 | 262.98600 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 733 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 733 |
| Total for Index | | | | | | | | | 12,767,320.00 | 2 | 1,643 |
| JIBAR F On 19/12/2018 Jibar Future | | | 7.01000 | 92.99000 | 7.01000 | 92.99000 | | | 0.00 | 0 | 20,000 |
| JIBAR F On 20/03/2019 Jibar Future | | | 7.01000 | 92.99000 | 7.01000 | 92.99000 | | | 0.00 | 0 | 0 |
| JIBAR F On 19/06/2019 Jibar Future | | | 7.03000 | 92.97000 | 7.03000 | 92.97000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 20,000 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 20,000 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 20,000 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 97.48000 | 97.48000 | 97.54000 | 97.54000 | | | 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 : | | | | | | | | | 415,688,298.58 | 6,837 | 961,255 |
| AA05 On 22/03/2019 Spot Bond | | | 7.73000 | 102.16835 | 7.73000 | 102.14723 | | | 0.00 | 0 | 76,550,000 |
| Total AA05 SPOT | | | | | | | | | 0.00 | 0 | 76,550,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 76,550,000 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 100.26169 | | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | | 0.00 | 0 | 0 |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 9.06000 | 102.03005 | 9.06000 | 102.00522 | | | | 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 | 101.40800 | 10.00000 | 101.38100 | | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB014L On 19/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 100.25816 | 10.84000 | 100.22893 | | | | 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 | 102.62167 | 11.37000 | 102.59033 | | | | 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 | 102.76347 | 11.81000 | 102.73090 | | | | 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 |

| Contract 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 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 | 25.22880 | 100.00000 | 25.17235 | | | | 0.00 | 0 | 0 |
| Total AB024U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB024U | | | | | | | | | | 0.00 | 0 | 0 |
| AB025L On 20/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB025U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB025U | | | | | | | | | | 0.00 | 0 | 0 |
| AB026L On 20/08/2021 Spot Bond | | | 100.00000 | 24.29292 | 100.00000 | 24.23944 | | | | 0.00 | 0 | 0 |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | 0 |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | 0 |
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | 0 |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB030U | | | | | | | | | | 0.00 | 0 | 0 |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB031U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB031U | | | | | | | | | | 0.00 | 0 | 0 |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | | 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 | | | 5.05000 | 5.05000 | 5.05000 | 268.12806 | | | | 0.00 | 0 | 251,100,000 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 251,100,000 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 251,100,000 |
| 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 |

| Contract 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 ABF19U | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0: On 17/03/2020 Spot Bond | | | | | 0.00000 | 102.63488 | | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN0: On 17/03/2026 Spot Bond | | | | | 0.00000 | 101.86467 | | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 28/10/2019 Spot Bond | | | | | 0.00000 | 100.68946 | | | | 0.00 | 0 | 200,000,000 |
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| ABFN1: On 09/04/2019 Spot Bond | | | | | 0.00000 | 101.25673 | | | | 0.00 | 0 | 0 |
| Total ABFN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | | 0.00000 | 101.09694 | | | | 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 | 100.31141 | | | | 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 | 101.13967 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 101.68580 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.25489 | | | | 0.00 | 0 | 0 |
| Total ABFN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN17 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 103.37692 | | | | 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 | 100.34298 | | | | 0.00 | 0 | 6,200,000,000 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 0 | 6,200,000,000 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 0 | 6,200,000,000 |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.19287 | | | | 0.00 | 0 | 1,800,000,000 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | 1,800,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | 1,800,000,000 |
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 101.21752 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 102.45091 | | | | 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 | 101.18688 | | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 100.98713 | | | | 0.00 | 0 | 0 |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2029 Spot Bond | | | | | 0.00000 | 101.03140 | | | | 0.00 | 0 | 0 |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2021 Spot Bond | | | | | 0.00000 | 99.95891 | | | | 0.00 | 0 | 0 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 99.95761 | | | | 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 | 99.95675 | | | | 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 | 99.95560 | | | | 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 | 100.26838 | | | | 0.00 | 0 | 0 |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.27643 | | | | 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 | 100.27799 | | | | 0.00 | 0 | 0 |
| Total ABFN33 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 ABFN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 101.66184 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK11 On 20/05/2019 Spot Bond | | | | | 0.00000 | 100.35045 | | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 94.72683 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 99.80423 | | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK7 On 03/06/2019 Spot Bond | | | | | 0.00000 | 99.41550 | | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 95.43669 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | | 0.00000 | 98.95400 | | | | 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 | | | 6.49000 | 6.49000 | 6.49000 | 140.56339 | | | | 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 | 36.94563 | 100.00000 | 36.86500 | | | | 0.00 | 0 | 0 |
| Total ABKI02/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 7.67000 | 7.67000 | 7.67000 | 120.78000 | | | | 0.00 | 0 | 0 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 14.98942 | 100.00000 | 14.95652 | | | | 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 | | | 9.29000 | 9.29000 | 9.29000 | 114.00720 | | | | 0.00 | 0 | 0 |
| Total ABKI04 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 ABKI04 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 9.37842 | 100.00000 | 9.35772 | | | | 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 | 91.98336 | | | | 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 | | | 4.26000 | 193.93964 | 4.26000 | 193.92313 | | | | 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 | | | 4.13000 | 4.13000 | 4.13000 | 124.48522 | | | | 0.00 | 0 | 0 |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN62 On 31/03/2028 Spot Bond | | | 3.92000 | 3.92000 | 3.92000 | 173.00469 | | | | 0.00 | 0 | 0 |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 3.87000 | 3.87000 | 3.87000 | 212.16183 | | | | 0.00 | 0 | 0 |
| Total ABN63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN63 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN67 On 28/02/2023 Spot Bond | | | 9.87000 | 9.87000 | 9.87000 | 94.63445 | | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 10.33500 | 10.33500 | 10.33500 | 105.43456 | | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 8.43500 | 8.43500 | 8.43500 | 97.54792 | | | | 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 | | | 10.88000 | 10.88000 | 10.88000 | 102.53899 | | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN91 On 11/12/2018 Spot Bond | | | | | 0.00000 | 101.88457 | | | | 0.00 | 0 | 0 |
| Total ABN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN91 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN92 On 31/01/2019 Spot Bond | | | | | 0.00000 | 100.67671 | | | | 0.00 | 0 | 0 |
| Total ABN92 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 ABN92 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 8.46000 | 103.31449 | 8.46000 | 103.29098 | | | | 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 | | | 7.62500 | 102.57316 | 7.62500 | 102.55196 | | | | 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 | 100.43107 | 9.20000 | 100.40612 | | | | 0.00 | 0 | 0 |
| Total ABS12/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 9.14000 | 101.92395 | 9.14000 | 101.89879 | | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 11/11/2020 Spot Bond | | | 8.06500 | 102.62007 | 8.06500 | 102.59766 | | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 9.15000 | 102.45159 | 9.15000 | 102.42627 | | | | 0.00 | 0 | 0 |
| Total ABS15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS16 On 11/11/2025 Spot Bond | | | 9.62000 | 104.34213 | 9.62000 | 104.31505 | | | | 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 | | | 9.93000 | 104.60688 | 9.93000 | 104.57887 | | | | 0.00 | 0 | 1,500,000,000 |
| Total ABS17 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For ABS17 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| ABS18 On 26/09/2023 Spot Bond | | | 9.72000 | 102.13974 | 9.72000 | 102.11296 | | | | 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 | | | 7.05500 | 101.54537 | 7.05500 | 101.52614 | | | | 0.00 | 0 | 0 |
| Total ABS6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS7 On 11/09/2026 Spot Bond | | | 9.99000 | 95.53503 | 9.99000 | 95.50930 | | | | 0.00 | 0 | 4,090,000,000 |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | 4,090,000,000 |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | 4,090,000,000 |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 10.64550 | 100.00000 | 10.62168 | | | | 0.00 | 0 | 0 |
| Total ABS7/R186 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 ABS7/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12 On 07/12/2023 Spot Bond | | | 3.98000 | 3.98000 | 3.98000 | 280.99769 | | | 0.00 | 0 | 50,750,000 |
| Total ABSI2 SPOT | | | | | | | | | 0.00 | 0 | 50,750,000 |
| Total For ABSI2 | | | | | | | | | 0.00 | 0 | 50,750,000 |
| ABS14 On 31/01/2022 Spot Bond | | | 3.43000 | 152.99891 | 3.43000 | 152.98948 | | | 0.00 | 0 | 55,360,000 |
| Total ABSI4 SPOT | | | | | | | | | 0.00 | 0 | 55,360,000 |
| Total For ABSI4 | | | | | | | | | 0.00 | 0 | 55,360,000 |
| 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 |
| 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 |
| ACL08E On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 90.97191 | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | 0.00 | 0 | 0 |
| ACL09E On 20/12/2025 Spot Bond | | | | | 0.00000 | 90.01219 | | | 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 | | | 7.77500 | 7.77500 | 7.77500 | 104.11313 | | | 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 | 225.98364 | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | 0.00 | 0 | 0 |
| ACL12E On 20/09/2021 Spot Bond | | | | | 0.00000 | 226.00856 | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | 0.00 | 0 | 0 |
| ACL12E On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.73112 | | | 0.00 | 0 | 0 |
| Total ACL129 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 ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | | 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 | 101.73670 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL167 On 20/06/2019 Spot Bond | | | 8.24000 | 8.24000 | 8.24000 | 105.11440 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.73133 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL175 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.63869 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL183 On 20/06/2019 Spot Bond | | | | | 0.00000 | 102.25697 | | | | 0.00 | 0 | 0 |
| Total ACL183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL183 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.72186 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.44066 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL188 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.76803 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.77370 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.77370 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.80519 | | | | 0.00 | 0 | 0 |
| Total ACL201 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 ACL201 | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.80519 | | | 0.00 | 0 | 0 |
| Total ACL202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL202 | | | | | | | | | 0.00 | 0 | 0 |
| ACL203 On 30/01/2023 Spot Bond | | | | | 0.00000 | 153.45183 | | | 0.00 | 0 | 0 |
| Total ACL203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 154.90015 | | | 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 | 97.09190 | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | 0.00 | 0 | 0 |
| ACL216 On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.60159 | | | 0.00 | 0 | 0 |
| Total ACL216 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL216 | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.71448 | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | | 0.00000 | 100.38027 | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.80720 | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.70705 | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.67927 | | | 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 | 101.91509 | | | 0.00 | 0 | 50,000,000 |
| Total AECI01 SPOT | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For AECI01 | | | | | | | | | 0.00 | 0 | 50,000,000 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.01244 | | | 0.00 | 0 | 0 |
| Total AECI02 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 AECI02 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.13968 | | | | 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 | 100.14048 | | | | 0.00 | 0 | 0 |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | 0 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 102.49692 | | | | 0.00 | 0 | 650,000,000 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 0 | 650,000,000 |
| Total For AGT01 | | | | | | | | | | 0.00 | 0 | 650,000,000 |
| AHF2A: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.96326 | | | | 0.00 | 0 | 0 |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.59772 | | | | 0.00 | 0 | 0 |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 100.69927 | | | | 0.00 | 0 | 0 |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.09973 | | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | | 0.00000 | 100.94718 | | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.21748 | | | | 0.00 | 0 | 0 |
| Total AHF3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.16349 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.60511 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.44382 | | | | 0.00 | 0 | 0 |
| Total AHF3C3 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 AHF3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.13864 | | | | 0.00 | 0 | 0 |
| Total AHF5A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.14278 | | | | 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 | | | 9.86200 | 107.60865 | 9.86200 | 102.59674 | | | | 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 | 100.14760 | | | | 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 | 100.15401 | | | | 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 | 100.19875 | | | | 0.00 | 0 | 0 |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 1,050,579,946 |
| Total AHY2U SPOT | | | | | | | | | | 0.00 | 0 | 1,050,579,946 |
| Total For AHY2U | | | | | | | | | | 0.00 | 0 | 1,050,579,946 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 893,754,086 |
| Total AIG2U SPOT | | | | | | | | | | 0.00 | 0 | 893,754,086 |
| Total For AIG2U | | | | | | | | | | 0.00 | 0 | 893,754,086 |
| AIR01 On 15/03/2019 Spot Bond | | | 7.49000 | 102.04931 | 7.49000 | 102.02882 | | | | 0.00 | 0 | 0 |
| Total AIR01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR01 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.63000 | 108.15331 | 9.63000 | 108.12536 | | | | 0.00 | 0 | 0 |
| Total AIR02 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 AIR02 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 9.68000 | 98.17380 | 9.68000 | 98.14859 | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 11.02500 | 93.38188 | 11.02500 | 93.35466 | | | 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 | | | 4.23000 | 173.82903 | 4.23000 | 173.81437 | | | 0.00 | 0 | 52,920,000 |
| Total AIRL01 SPOT | | | | | | | | | 0.00 | 0 | 52,920,000 |
| Total For AIRL01 | | | | | | | | | 0.00 | 0 | 52,920,000 |
| APF01U On 31/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total APF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01U | | | | | | | | | 0.00 | 0 | 0 |
| APF02 On 26/09/2019 Spot Bond | | | | | 0.00000 | 101.82658 | | | 0.00 | 0 | 0 |
| Total APF02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF02 | | | | | | | | | 0.00 | 0 | 0 |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 100.93127 | | | 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 | 100.02268 | | | 0.00 | 0 | 0 |
| Total APF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF05 | | | | | | | | | 0.00 | 0 | 0 |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 100.61642 | | | 0.00 | 0 | 0 |
| Total APF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF06 | | | | | | | | | 0.00 | 0 | 0 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 101.57811 | | | 0.00 | 0 | 0 |
| Total APF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF07 | | | | | | | | | 0.00 | 0 | 0 |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 100.83781 | | | 0.00 | 0 | 0 |
| Total APF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF08 | | | | | | | | | 0.00 | 0 | 0 |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 100.85908 | | | 0.00 | 0 | 0 |
| Total APF09 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 APF09 | | | | | | | | | | 0.00 | 0 | 0 |
| AS126L On 19/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS126U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS126U | | | | | | | | | | 0.00 | 0 | 0 |
| AS127L On 19/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS127U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS127U | | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS180L On 09/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS180U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS180U | | | | | | | | | | 0.00 | 0 | 0 |
| AS221L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS221U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS221U | | | | | | | | | | 0.00 | 0 | 0 |
| AS224L On 24/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS224U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS224U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract 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 AS266U | | | | | | | | | | 0.00 | 0 | 0 |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS288U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS288U | | | | | | | | | | 0.00 | 0 | 0 |
| AS294L On 21/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS294U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS294U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01 On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.63876 | | | | 0.00 | 0 | 0 |
| Total ASN011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN011 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN01 On 20/03/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN014 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02 On 07/12/2033 Spot Bond | | | 4.12000 | 229.90871 | 4.12000 | 229.89019 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.98426 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 20/06/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total ASN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN034 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 10/11/2019 Spot Bond | | | | | 0.00000 | 100.36201 | | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03 On 07/12/2033 Spot Bond | | | 4.13500 | 205.80601 | 4.13500 | 205.78936 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 22/04/2020 Spot Bond | | | | | 0.00000 | 100.92107 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05 On 28/04/2020 Spot Bond | | | | | 0.00000 | 100.73724 | | | | 0.00 | 0 | 0 |
| Total ASN059 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 ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 30/04/2020 Spot Bond | | | | | 0.00000 | 100.69980 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06 On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.48828 | | | | 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 | 101.93635 | | | | 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 | 101.65697 | | | | 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 | 103.09233 | | | | 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 | 99.84541 | | | | 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 | 103.68751 | | | | 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 | 100.90209 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 10/11/2020 Spot Bond | | | | | 0.00000 | 100.37415 | | | | 0.00 | 0 | 0 |
| Total ASN096 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN096 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09 On 20/12/2020 Spot Bond | | | | | 0.00000 | 83.23205 | | | | 0.00 | 0 | 0 |
| Total ASN099 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 ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | | 0.00000 | 99.86005 | | | | 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 | 99.76797 | | | | 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 | 102.17496 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.67120 | | | | 0.00 | 0 | 0 |
| Total ASN125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN125 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN125 On 24/02/2019 Spot Bond | | | | | 0.00000 | 100.02284 | | | | 0.00 | 0 | 0 |
| Total ASN128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN128 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN128 On 24/02/2019 Spot Bond | | | | | 0.00000 | 100.02385 | | | | 0.00 | 0 | 0 |
| Total ASN129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN129 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN129 On 24/02/2019 Spot Bond | | | | | 0.00000 | 100.02244 | | | | 0.00 | 0 | 0 |
| Total ASN130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN130 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN130 On 03/03/2019 Spot Bond | | | | | 0.00000 | 99.86168 | | | | 0.00 | 0 | 0 |
| Total ASN131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN131 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN131 On 03/03/2019 Spot Bond | | | | | 0.00000 | 99.86289 | | | | 0.00 | 0 | 0 |
| Total ASN132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN132 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN132 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.15647 | | | | 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 |

| Contract 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 ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 31/12/2018 Spot Bond | | | | | 0.00000 | 98.96000 | | | | 0.00 | 0 | 0 |
| Total ASN136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN136 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13: On 31/01/2022 Spot Bond | | | 4.16000 | 149.71169 | 4.16000 | 149.69955 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/12/2018 Spot Bond | | | | | 0.00000 | 98.96000 | | | | 0.00 | 0 | 0 |
| Total ASN141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN141 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2020 Spot Bond | | | | | 0.00000 | 103.38530 | | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 28/04/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN144 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 20/06/2021 Spot Bond | | | | | 0.00000 | 78.69545 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.54446 | | | | 0.00 | 0 | 0 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN146 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.54446 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 31/01/2022 Spot Bond | | | 4.20500 | 149.51184 | 4.20500 | 149.49954 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/05/2021 Spot Bond | | | | | 0.00000 | 114.38591 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 99.85690 | | | | 0.00 | 0 | 0 |
| Total ASN152 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 ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/03/2028 Spot Bond | | | 4.82000 | 160.93625 | 4.82000 | 160.92015 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 08/08/2021 Spot Bond | | | | | 0.00000 | 100.48440 | | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 19/08/2021 Spot Bond | | | | | 0.00000 | 100.19829 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | | 0.00000 | 102.79669 | | | | 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 | 99.86657 | | | | 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 |

| Contract 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 ASN176 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 25/02/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN179 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.90150 | | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 25/04/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN185 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.82106 | | | | 0.00 | 0 | 0 |
| Total ASN190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN192 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN193 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.45454 | | | | 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 | | | 4.49000 | 100.73989 | 4.49000 | 100.73083 | | | | 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 | 101.62006 | | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN199 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN199 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 25/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 ASN200 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 21/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN201 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN201 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 18/07/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN202 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.63525 | | | 0.00 | 0 | 0 |
| Total ASN203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 101.74045 | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 25/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN207 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.02699 | | | 0.00 | 0 | 350,000,000 |
| Total ASN208 SPOT | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For ASN208 | | | | | | | | | 0.00 | 0 | 350,000,000 |
| ASN20: On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.02922 | | | 0.00 | 0 | 250,000,000 |
| Total ASN209 SPOT | | | | | | | | | 0.00 | 0 | 250,000,000 |
| Total For ASN209 | | | | | | | | | 0.00 | 0 | 250,000,000 |
| ASN21: On 28/08/2020 Spot Bond | | | | | 0.00000 | 99.97830 | | | 0.00 | 0 | 0 |
| Total ASN210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN210 | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 02/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN212 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN212 | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 01/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN213 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN213 | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.95408 | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN216 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 ASN216 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN217 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 19/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN218 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN219 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN219 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN22: On 22/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN220 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN22: On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN223 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN223 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN22: On 25/10/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN225 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN22: On 01/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN228 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN22: On 10/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN229 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN23: On 10/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN230 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN23: On 17/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN231 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN23: On 28/05/2019 Spot Bond | | | 8.56000 | 8.56000 | 8.56000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN232 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN23: On 29/11/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 ASN234 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN23: On 12/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN235 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN235 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN23: On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN236 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN23: On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN237 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN23: On 18/12/2018 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN239 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 02/02/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN240 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 02/02/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN241 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 10/02/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN242 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 07/03/2019 Spot Bond | | | | | 0.00000 | 99.78422 | | | | 0.00 | 0 | 0 |
| Total ASN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN243 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 10/03/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN244 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 30/03/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN245 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 12/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN246 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 13/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN247 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 ASN247 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 09/05/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN250 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 16/05/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN251 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 16/05/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN252 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 27/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN253 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN253 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 25/05/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN254 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 29/05/2021 Spot Bond | | | | | 0.00000 | 99.95673 | | | | 0.00 | 0 | 0 |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 05/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN256 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN25 On 02/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN257 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN26 On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN261 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN26 On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN262 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN26 On 22/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN263 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN26 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.89780 | | | | 0.00 | 0 | 0 |
| Total ASN264 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 ASN264 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN26: On 30/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN265 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN26: On 10/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN268 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN268 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN26: On 10/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN269 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN270 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN271 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN272 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 25/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN273 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.62932 | | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN275 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 04/08/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN276 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 08/08/2019 Spot Bond | | | | | 0.00000 | 100.42026 | | | | 0.00 | 0 | 0 |
| Total ASN277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN277 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.29580 | | | | 0.00 | 0 | 0 |
| Total ASN278 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 ASN278 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.17507 | | | | 0.00 | 0 | 0 |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN279 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 21/08/2023 Spot Bond | | | | | 0.00000 | 100.14727 | | | | 0.00 | 0 | 0 |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN281 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN282 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN283 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 24/08/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN284 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 05/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN285 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 13/09/2025 Spot Bond | | | | | 0.00000 | 101.91748 | | | | 0.00 | 0 | 0 |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 14/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN287 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28: On 21/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN289 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29: On 21/09/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN290 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29: On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.56434 | | | | 0.00 | 0 | 0 |
| Total ASN291 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 ASN291 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29: On 02/10/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN293 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29: On 09/10/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN295 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29: On 26/10/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN297 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29: On 26/10/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN298 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29: On 26/10/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN299 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN30: On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.54023 | | | | 0.00 | 0 | 0 |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN30: On 15/11/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN301 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75: On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17: On 05/12/2018 Spot Bond | | | | | 0.00000 | 99.84182 | | | | 0.00 | 0 | 0 |
| Total BAW17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW17: On 05/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18: On 05/12/2020 Spot Bond | | | | | 0.00000 | 99.94976 | | | | 0.00 | 0 | 0 |
| Total BAW18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW19: On 05/12/2020 Spot Bond | | | 8.76000 | 101.27285 | 8.76000 | 101.24913 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|----------------------|
| Total For BAW19 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 8.71000 | 103.30216 | 8.71000 | 103.27783 | | | 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 | 101.63072 | 9.30000 | 101.60521 | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 100.93588 | | | 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 | 102.35208 | | | 0.00 | 0 | 400,000,000 |
| Total BAW24 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For BAW24 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.27285 | | | 0.00 | 33,000,000 | 16,500,000 |
| Total BAW25 SPOT | | | | | | | | | 0.00 | 33,000,000 | 16,500,000 |
| Total For BAW25 | | | | | | | | | 0.00 | 33,000,000 | 16,500,000 |
| 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 | 101.13492 | | | 0.00 | 0 | 0 |
| Total BAW28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW28 | | | | | | | | | 0.00 | 0 | 0 |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.02442 | | | 0.00 | 0 | 0 |
| Total BAW29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW29 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | | 0.00000 | 101.76393 | | | 0.00 | 0 | 0 |
| Total BAYA45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA45 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA51 On 31/03/2019 Spot Bond | | | | | 0.00000 | 101.86618 | | | 0.00 | 0 | 0 |
| Total BAYA51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA51 | | | | | | | | | 0.00 | 0 | 0 |
| BAYA52 On 31/03/2019 Spot Bond | | | | | 0.00000 | 102.24430 | | | 0.00 | 0 | 0 |
| Total BAYA52 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 BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 ² On 30/09/2019 Spot Bond | | | | | 0.00000 | 102.48915 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 ⁴ On 31/03/2022 Spot Bond | | | | | 0.00000 | 105.37458 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 ⁷ On 30/06/2020 Spot Bond | | | | | 0.00000 | 103.47861 | | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA5 ⁸ On 30/06/2022 Spot Bond | | | 12.20000 | 108.06354 | 12.20000 | 108.02877 | | | | 0.00 | 0 | 0 |
| Total BAYA59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA59 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6 ⁰ On 30/06/2020 Spot Bond | | | 12.06000 | 12.06000 | 12.06000 | 105.50645 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6 ⁰ On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.89529 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6 ¹ On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.78700 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6 ² On 30/11/2020 Spot Bond | | | | | 0.00000 | 103.16965 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6 ³ On 30/09/2022 Spot Bond | | | | | 0.00000 | 101.80244 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6 ⁴ On 30/09/2020 Spot Bond | | | | | 0.00000 | 101.72518 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6 ⁵ On 31/03/2021 Spot Bond | | | | | 0.00000 | 101.78710 | | | | 0.00 | 0 | 0 |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA6 ⁶ On 31/03/2023 Spot Bond | | | 12.20000 | 12.20000 | 12.20000 | 98.31810 | | | | 0.00 | 0 | 0 |
| Total BAYA67 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 BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA67 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.68667 | | | | 0.00 | 0 | 0 |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.68667 | | | | 0.00 | 0 | 0 |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.68667 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA71 On 31/03/2020 Spot Bond | | | | | 0.00000 | 102.26556 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 30/09/2020 Spot Bond | | | | | 0.00000 | 107.22724 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/06/2020 Spot Bond | | | | | 0.00000 | 102.34273 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2021 Spot Bond | | | | | 0.00000 | 102.03428 | | | | 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 | 102.07200 | | | | 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 | 102.07200 | | | | 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 | 102.07200 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD15 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 |
| BAYD2U 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 |

| Contract 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 BAYD2U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD3I 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 |
| BAYD4I 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 |
| BAYD5I On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | 0.00 | 0 | 0 |
| BC123 On 30/11/2018 Spot Bond | | | | | 0.00000 | 99.93695 | | | 0.00 | 150,000,000 | 150,000,000 |
| Total BC123 SPOT | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| Total For BC123 | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| BCJ10 On 12/07/2019 Spot Bond | | | | | 0.00000 | 101.08540 | | | 0.00 | 0 | 0 |
| Total BCJ10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ10 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ14 On 09/05/2019 Spot Bond | | | | | 0.00000 | 100.40359 | | | 0.00 | 0 | 0 |
| Total BCJ14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ14 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 100.41312 | | | 0.00 | 0 | 0 |
| Total BCJ15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ15 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 101.79133 | | | 0.00 | 0 | 0 |
| Total BCJ16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ16 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ17 On 23/09/2019 Spot Bond | | | | | 0.00000 | 101.41542 | | | 0.00 | 0 | 0 |
| Total BCJ17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ17 | | | | | | | | | 0.00 | 0 | 0 |
| BD0205 On 28/04/2028 Spot Bond | | | 8.95000 | 8.95000 | 8.95000 | 196.90591 | | | 0.00 | 0 | 0 |
| Total BD0205 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0205 | | | | | | | | | 0.00 | 0 | 0 |
| BD0206 On 02/03/2028 Spot Bond | | | 8.95000 | 8.95000 | 8.95000 | 197.53905 | | | 0.00 | 0 | 0 |
| Total BD0206 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 BD0206 | | | | | | | | | 0.00 | 0 | 0 |
| BD030 On 18/04/2028 Spot Bond | | | 9.33500 | 9.33500 | 9.33500 | 93.38671 | | | 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 | 8.94203 | 100.00000 | 8.92213 | | | 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 | 100.55698 | | | 0.00 | 0 | 0 |
| Total BDX211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX211 | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7 On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 101.42927 | | | 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 | | | 8.47500 | 102.42919 | 8.47500 | 102.40572 | | | 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 | 102.74346 | | | 0.00 | 290,000,000 | 290,000,000 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 290,000,000 | 290,000,000 |
| Total For BGL03 | | | | | | | | | 0.00 | 290,000,000 | 290,000,000 |
| BGL04 On 05/02/2020 Spot Bond | | | 8.17500 | 105.19866 | 8.17500 | 105.17575 | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2020 Spot Bond | | | 10.56000 | 103.89843 | 10.56000 | 103.86891 | | 337,920,000,000.00 | | 32,000,000 | 16,000,000 |
| Total BGL05 SPOT | | | | | | | | 337,920,000,000.00 | | 32,000,000 | 16,000,000 |
| Total For BGL05 | | | | | | | | 337,920,000,000.00 | | 32,000,000 | 16,000,000 |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 102.23486 | | | 0.00 | 0 | 0 |
| Total BGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2022 Spot Bond | | | 11.13000 | 104.81074 | 11.13000 | 104.77938 | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 99.83543 | | | 0.00 | 0 | 0 |
| Total BGL08 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 BGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 10.26000 | 103.72099 | 10.26000 | 103.69233 | | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 100.64871 | | | | 0.00 | 0 | 0 |
| Total BGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 11.04000 | 103.67164 | 11.04000 | 103.64087 | | | | 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 | 105.27388 | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total For BGL12 | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 9.69000 | 107.96936 | 9.69000 | 107.94159 | | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 103.93647 | | | | 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 | 104.97366 | | | | 0.00 | 0 | 310,000,000 |
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | 310,000,000 |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | 310,000,000 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.02803 | | | | 0.00 | 0 | 0 |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 103.34356 | | | | 0.00 | 0 | 0 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.82586 | | | | 0.00 | 0 | 0 |
| Total BGL18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL18 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL19 On 29/09/2024 Spot Bond | | | | | 0.00000 | 102.58117 | | | | 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 | 105.96102 | | | | 0.00 | 0 | 860,000,000 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 860,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 860,000,000 |
| BID05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.55755 | | | | 0.00 | 0 | 0 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 0 |
| BID06 On 30/06/2019 Spot Bond | | | 8.36000 | 103.91827 | 8.36000 | 103.89502 | | | | 0.00 | 0 | 2,204,867,800 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,204,867,800 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,204,867,800 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.60409 | | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 101.38484 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 100.27257 | | | | 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 | 100.27805 | | | | 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 | | | 9.60000 | 105.38156 | 9.60000 | 100.31132 | | | | 0.00 | 0 | 0 |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 100.73111 | | | | 0.00 | 0 | 0 |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2020 Spot Bond | | | | | 0.00000 | 101.50124 | | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 15/09/2020 Spot Bond | | | | | 0.00000 | 101.98568 | | | | 0.00 | 0 | 0 |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2019 Spot Bond | | | | | 0.00000 | 101.37261 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BPPF07 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BPPF07 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.44118 | | | | 0.00 | 0 | 0 |
| Total BPPF08 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 BPPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0: On 23/01/2019 Spot Bond | | | | | 0.00000 | 100.72537 | | | | 0.00 | 0 | 0 |
| Total BPPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 23/07/2019 Spot Bond | | | | | 0.00000 | 100.77174 | | | | 0.00 | 0 | 0 |
| Total BPPF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF10 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 23/07/2021 Spot Bond | | | | | 0.00000 | 100.80576 | | | | 0.00 | 0 | 0 |
| Total BPPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 09/10/2019 Spot Bond | | | | | 0.00000 | 101.07228 | | | | 0.00 | 0 | 0 |
| Total BPPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1: On 09/10/2023 Spot Bond | | | | | 0.00000 | 101.14930 | | | | 0.00 | 0 | 0 |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| BS2A1: On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2A1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A1U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2A2: On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2A2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A2U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2B1: On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2B1U | | | | | | | | | | 0.00 | 0 | 0 |
| BS2C1: On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BS2C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2C1U | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.54096 | | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | | 0.00 | 0 | 0 |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 101.52415 | | | | 0.00 | 0 | 0 |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ21B | | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1: On 10/11/2019 Spot Bond | | | | | 0.00000 | 100.78470 | | | | 0.00 | 0 | 0 |
| Total BWZJ19 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 BWZJ19 | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 100.38625 | | | 0.00 | 420,000,000 | 210,000,000 |
| Total BWZJ21 SPOT | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total For BWZJ21 | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BWZJ23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ23 | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | 0.00 | 0 | 0 |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BYA68U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA68U | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | 0.00 | 0 | 0 |
| CBL13 On 01/02/2019 Spot Bond | | | | | 0.00000 | 101.11982 | | | 0.00 | 0 | 0 |
| Total CBL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL13 | | | | | | | | | 0.00 | 0 | 0 |
| CBL14 On 01/02/2019 Spot Bond | | | 11.61000 | 103.63237 | 11.61000 | 103.60008 | | | 0.00 | 0 | 0 |
| Total CBL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL14 | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | | 0.00000 | 101.83740 | | | 0.00 | 0 | 0 |
| Total CBL17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL17 | | | | | | | | | 0.00 | 0 | 0 |
| CBL18 On 23/08/2019 Spot Bond | | | 9.11000 | 104.24375 | 9.11000 | 104.21852 | | | 0.00 | 0 | 0 |
| Total CBL18 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 CBL18 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 104.82373 | | | | 0.00 | 0 | 0 |
| Total CBL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL20 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL22 On 06/05/2020 Spot Bond | | | 9.36000 | 99.37286 | 9.36000 | 99.34775 | | | | 0.00 | 0 | 0 |
| Total CBL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL22 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL24 On 02/11/2020 Spot Bond | | | | | 0.00000 | 100.66352 | | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | | 0.00000 | 100.87682 | | | | 0.00 | 0 | 1,752,800 |
| Total CBL25 SPOT | | | | | | | | | | 0.00 | 0 | 1,752,800 |
| Total For CBL25 | | | | | | | | | | 0.00 | 0 | 1,752,800 |
| CBL26 On 06/05/2021 Spot Bond | | | 9.66000 | 103.74679 | 9.66000 | 103.71976 | | | | 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 | 101.27532 | | | | 0.00 | 0 | 19,480,700 |
| Total CBL27 SPOT | | | | | | | | | | 0.00 | 0 | 19,480,700 |
| Total For CBL27 | | | | | | | | | | 0.00 | 0 | 19,480,700 |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.14012 | | | | 0.00 | 0 | 0 |
| Total CBL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL28 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT01 On 23/06/2023 Spot Bond | | | 10.30500 | 113.49854 | 10.30500 | 113.46738 | | | | 0.00 | 0 | 0 |
| Total CCT01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT01 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT02 On 12/06/2024 Spot Bond | | | 10.38000 | 110.45751 | 10.38000 | 110.42697 | | | | 0.00 | 0 | 600,000,000 |
| Total CCT02 SPOT | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For CCT02 | | | | | | | | | | 0.00 | 0 | 600,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 10.53500 | 105.07100 | 10.53500 | 105.04120 | | | | 0.00 | 0 | 0 |
| Total CCT03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT03 | | | | | | | | | | 0.00 | 0 | 0 |
| CCT04 On 17/07/2027 Spot Bond | | | 10.48000 | 104.48000 | 10.48000 | 102.60262 | | | | 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 | 101.81530 | 10.00000 | 101.78870 | | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CGR14/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.45841 | | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR23 On 08/02/2019 Spot Bond | | | | | 0.00000 | 100.57584 | | | | 0.00 | 0 | 0 |
| Total CGR23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR23 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 102.64931 | | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | | 0.00000 | 102.43370 | | | | 0.00 | 0 | 0 |
| Total CGR25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR25 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | | 0.00000 | 100.54094 | | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 101.75196 | | | | 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 | 101.08683 | | | | 0.00 | 0 | 0 |
| Total CGR32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR32 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 101.88691 | | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR37 On 08/02/2019 Spot Bond | | | | | 0.00000 | 100.45855 | | | | 0.00 | 0 | 0 |
| Total CGR37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR37 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.42228 | | | | 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 |

| Contract 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 CGR40U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR41 On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.89502 | | | | 0.00 | 0 | 0 |
| Total CGR41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR41 | | | | | | | | | | 0.00 | 0 | 0 |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 100.69823 | | | | 0.00 | 0 | 0 |
| Total CGR42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR42 | | | | | | | | | | 0.00 | 0 | 0 |
| CIG09L On 07/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 104.07416 | | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 29/08/2021 Spot Bond | | | 3.14000 | 148.18725 | 3.14000 | 148.10538 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN19 On 13/09/2021 Spot Bond | | | 4.13000 | 4.13000 | 4.13000 | 143.64051 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN23 On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2019 Spot Bond | | | 8.59000 | 102.55115 | 8.59000 | 102.54337 | | | | 0.00 | 0 | 0 |
| Total CLN242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN242 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN24 On 24/02/2019 Spot Bond | | | 9.35000 | 102.36739 | 9.35000 | 102.34175 | | | | 0.00 | 0 | 0 |
| Total CLN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN243 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN26 On 26/03/2019 Spot Bond | | | 8.04000 | 102.16938 | 8.04000 | 102.14745 | | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN29 On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.34768 | | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31 On 14/11/2022 Spot Bond | | | 11.15000 | 95.31507 | 11.15000 | 95.28650 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31 On 20/03/2023 Spot Bond | | | 11.67000 | 96.56753 | 11.67000 | 96.53728 | | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31 On 20/03/2023 Spot Bond | | | | | 0.00000 | 101.90159 | | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN31 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.34072 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN32 On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.89780 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN34 On 20/12/2018 Spot Bond | | | | | 0.00000 | 102.34095 | | | | 0.00 | 0 | 0 |
| Total CLN340 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 CLN340 | | | | | | | | | 0.00 | 0 | 0 |
| CLN34: On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.02724 | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | 0.00 | 0 | 0 |
| CLN34: On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.60159 | | | 0.00 | 0 | 0 |
| Total CLN344 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN344 | | | | | | | | | 0.00 | 0 | 0 |
| CLN34: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.08947 | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.56090 | | | 0.00 | 0 | 0 |
| Total CLN360 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN360 | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 20/03/2024 Spot Bond | | | 10.33000 | 102.86176 | 10.33000 | 102.83314 | | | 0.00 | 0 | 900,000,000 |
| Total CLN362 SPOT | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For CLN362 | | | | | | | | | 0.00 | 0 | 900,000,000 |
| CLN36: On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.68579 | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.61423 | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 20/03/2024 Spot Bond | | | 12.47000 | 104.36606 | 12.47000 | 104.33119 | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | 0.00 | 0 | 0 |
| CLN36: On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.63672 | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | 0.00 | 0 | 0 |
| CLN37: On 26/07/2022 Spot Bond | | | | | 0.00000 | 100.83755 | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | 0.00 | 0 | 0 |
| CLN37: On 20/03/2024 Spot Bond | | | | | 0.00000 | 110.75288 | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | 0.00 | 0 | 0 |
| CLN37: On 20/09/2023 Spot Bond | | | | | 0.00000 | 101.66261 | | | 0.00 | 0 | 0 |
| Total CLN372 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 CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/03/2021 Spot Bond | | | 9.06000 | 103.53230 | 9.06000 | 103.50696 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.43481 | | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN378 On 20/03/2024 Spot Bond | | | 10.98000 | 100.28171 | 10.98000 | 100.25211 | | | | 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 | 102.06203 | 11.00000 | 102.03185 | | | | 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 | 101.87898 | | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/09/2024 Spot Bond | | | 12.26000 | 101.33596 | 12.26000 | 101.30266 | | | | 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 | 102.04186 | | | | 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 | 101.69394 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.88478 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/09/2019 Spot Bond | | | | | 0.00000 | 101.79606 | | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/12/2019 Spot Bond | | | | | 0.00000 | 107.14677 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | | 0.00000 | 101.70334 | | | | 0.00 | 0 | 0 |
| Total CLN394 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 CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.83317 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.56749 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.32958 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.32784 | | | | 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 | 101.70322 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 102.39587 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.71248 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.16294 | | | | 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 | 101.87905 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.88830 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.16833 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 20/09/2020 Spot Bond | | | | | 0.00000 | 103.04603 | | | | 0.00 | 0 | 0 |
| Total CLN413 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 CLN413 | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.95304 | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 18/07/2020 Spot Bond | | | | | 0.00000 | 101.23838 | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 23/09/2020 Spot Bond | | | | | 0.00000 | 101.80110 | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.04555 | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 18/04/2028 Spot Bond | | | 7.01000 | 7.01000 | 7.01000 | 52.93384 | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.06404 | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.09448 | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | | 0.00000 | 115.86915 | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 112.85313 | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 115.83546 | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.82333 | | | 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 | 113.19431 | | | 0.00 | 0 | 0 |
| Total CLN426 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 CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN427 On 20/12/2018 Spot Bond | | | | | 0.00000 | 102.05751 | | | | 0.00 | 0 | 0 |
| Total CLN427 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN427 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.43359 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 130.22416 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 117.90227 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 119.70634 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | | 0.00000 | 121.32108 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 131.13193 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN436 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.86984 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.78657 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 03/02/2021 Spot Bond | | | | | 0.00000 | 100.57973 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | | 0.00000 | 132.34026 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN441 On 20/03/2021 Spot Bond | | | | | 0.00000 | 103.35490 | | | | 0.00 | 0 | 0 |
| Total CLN441 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 CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44 On 23/05/2021 Spot Bond | | | | | 0.00000 | 100.09930 | | | | 0.00 | 0 | 0 |
| Total CLN444 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN444 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44 On 24/05/2021 Spot Bond | | | 9.16000 | 104.88913 | 9.16000 | 104.86319 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 31/01/2022 Spot Bond | | | 4.43000 | 148.51733 | 4.43000 | 148.50422 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 31/01/2025 Spot Bond | | | 6.68000 | 107.93106 | 6.68000 | 107.91512 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 31/01/2025 Spot Bond | | | 6.62000 | 108.29080 | 6.62000 | 108.27496 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 04/05/2021 Spot Bond | | | | | 0.00000 | 100.02501 | | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 20/12/2021 Spot Bond | | | | | 0.00000 | 102.10492 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.20476 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN45 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.85953 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 29/11/2021 Spot Bond | | | | | 0.00000 | 99.95269 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 15/02/2022 Spot Bond | | | | | 0.00000 | 104.05737 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN46 On 16/02/2022 Spot Bond | | | 10.23000 | 105.28982 | 10.23000 | 105.26128 | | | | 0.00 | 0 | 0 |
| Total CLN462 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 CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN462 On 13/03/2022 Spot Bond | | | 10.08000 | 101.98583 | 10.08000 | 101.95813 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 14/03/2020 Spot Bond | | | | | 0.00000 | 101.78401 | | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.44140 | | | | 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 | 101.46486 | | | | 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 | 102.80873 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.18882 | | | | 0.00 | 0 | 0 |
| Total CLN471 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN471 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN471 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.22101 | | | | 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 | 99.67858 | | | | 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 | 101.88830 | | | | 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 | 17.29750 | 100.00000 | 17.25943 | | | | 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 | 99.67989 | | | | 0.00 | 0 | 0 |
| Total CLN481 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 CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN481 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.31701 | | | | 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 | 101.82988 | | | | 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 | 100.90101 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN484 On 02/12/2021 Spot Bond | | | 9.16000 | 101.18705 | 9.16000 | 101.16229 | | | | 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 | 102.36513 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN486 On 07/12/2021 Spot Bond | | | 12.76000 | 99.40563 | 12.76000 | 99.33326 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN487 On 28/07/2022 Spot Bond | | | 9.56000 | 101.79132 | 9.56000 | 101.76550 | | | | 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 | 101.44856 | | | | 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 | 102.08844 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 07/06/2022 Spot Bond | | | | | 0.00000 | 99.67989 | | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN491 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN491 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.52426 | | | | 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 | 101.88670 | | | | 0.00 | 0 | 0 |
| Total CLN493 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 CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN493 On 07/06/2022 Spot Bond | | | 11.66000 | 100.53339 | 11.66000 | 100.36271 | | | | 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 | 99.95557 | | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 04/09/2024 Spot Bond | | | 10.36000 | 101.09728 | 10.36000 | 101.06907 | | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 101.43353 | | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 08/06/2022 Spot Bond | | | | | 0.00000 | 104.97382 | | | | 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 | 100.17489 | | | | 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 | 101.16695 | | | | 0.00 | 0 | 56,900,000 |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | 56,900,000 |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | 56,900,000 |
| CLN500 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.21741 | | | | 0.00 | 0 | 0 |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN501 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.26183 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN502 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.94769 | | | | 0.00 | 0 | 0 |
| Total CLN503 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN503 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN503 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.26183 | | | | 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 | 100.82399 | | | | 0.00 | 0 | 0 |
| Total CLN505 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 CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN505 On 30/04/2019 Spot Bond | | | | | 0.00000 | 100.66212 | | | | 0.00 | 0 | 0 |
| Total CLN506 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN506 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN506 On 20/12/2022 Spot Bond | | | | | 0.00000 | 101.90698 | | | | 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 | 100.02568 | | | | 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 | 101.19821 | | | | 0.00 | 0 | 0 |
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 97.13301 | | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN512 On 07/06/2022 Spot Bond | | | | | 0.00000 | 99.70118 | | | | 0.00 | 0 | 0 |
| Total CLN512 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN512 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN514 On 23/02/2019 Spot Bond | | | | | 0.00000 | 100.10111 | | | | 0.00 | 0 | 0 |
| Total CLN514 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN514 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN515 On 23/02/2019 Spot Bond | | | | | 0.00000 | 100.12209 | | | | 0.00 | 0 | 0 |
| Total CLN515 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN515 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 103.01284 | 9.96000 | 101.97943 | | | | 0.00 | 0 | 0 |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 102.18768 | 10.01000 | 100.75418 | | | | 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 | 100.02429 | | | | 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 | 101.02940 | 9.60000 | 101.00104 | | | | 0.00 | 0 | 0 |
| Total CLN519 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 CLN519 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN521 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.89359 | | | | 0.00 | 0 | 0 |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN521 On 17/09/2020 Spot Bond | | | | | 0.00000 | 101.68546 | | | | 0.00 | 0 | 0 |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 99.99979 | | | | 0.00 | 0 | 0 |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.34799 | | | | 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 | 102.00766 | 9.20000 | 101.98232 | | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN525 On 24/04/2021 Spot Bond | | | | | 0.00000 | 100.82862 | | | | 0.00 | 0 | 99,600,000 |
| Total CLN525 SPOT | | | | | | | | | | 0.00 | 0 | 99,600,000 |
| Total For CLN525 | | | | | | | | | | 0.00 | 0 | 99,600,000 |
| CLN526 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.80732 | | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 103.29582 | | | | 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 | 101.23047 | | | | 0.00 | 0 | 0 |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN529 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.81675 | | | | 0.00 | 0 | 0 |
| Total CLN529 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN529 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN530 On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.81695 | | | | 0.00 | 0 | 0 |
| Total CLN530 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN530 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN531 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.89359 | | | | 0.00 | 0 | 0 |
| Total CLN531 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 CLN531 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.82376 | | | | 0.00 | 0 | 0 |
| Total CLN532 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN532 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 20/06/2023 Spot Bond | | | | | 0.00000 | 101.79599 | | | | 0.00 | 0 | 0 |
| Total CLN533 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN533 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 18/07/2025 Spot Bond | | | | | 0.00000 | 101.03353 | | | | 0.00 | 0 | 0 |
| Total CLN534 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN534 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 18/07/2025 Spot Bond | | | 10.56000 | 10.56000 | 10.56000 | 102.70079 | | | | 0.00 | 0 | 0 |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 18/07/2023 Spot Bond | | | | | 0.00000 | 101.01526 | | | | 0.00 | 0 | 0 |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 25/10/2023 Spot Bond | | | | | 0.00000 | 100.82028 | | | | 0.00 | 0 | 0 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 16/08/2023 Spot Bond | | | | | 0.00000 | 100.28697 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN53: On 20/12/2023 Spot Bond | | | | | 0.00000 | 102.76746 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.14305 | | | | 0.00 | 0 | 0 |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.32786 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 30/05/2022 Spot Bond | | | | | 0.00000 | 99.93033 | | | | 0.00 | 0 | 0 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54: On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN543 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 CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.54063 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN54 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.40377 | | | | 0.00 | 0 | 0 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 227.06948 | | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 9.33500 | 93.41012 | 9.33500 | 93.38671 | | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN88 On 28/04/2028 Spot Bond | | | 8.95000 | 8.95000 | 8.95000 | 196.90591 | | | | 0.00 | 0 | 0 |
| Total CLN88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN88 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN89 On 02/03/2028 Spot Bond | | | 8.95000 | 8.95000 | 8.95000 | 197.53905 | | | | 0.00 | 0 | 0 |
| Total CLN89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN89 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.65722 | | | | 0.00 | 0 | 0 |
| Total CLNF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF12 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.78373 | | | | 0.00 | 0 | 0 |
| Total CLNF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF13 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/09/2019 Spot Bond | | | | | 0.00000 | 101.65715 | | | | 0.00 | 0 | 0 |
| Total CLNF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF14 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.72173 | | | | 0.00 | 0 | 0 |
| Total CLNF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF15 | | | | | | | | | | 0.00 | 0 | 0 |
| CLNF1 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.20323 | | | | 0.00 | 0 | 0 |
| Total CLNF16 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 CLNF16 | | | | | | | | | 0.00 | 0 | 0 |
| COJ05 On 05/06/2023 Spot Bond | | | 8.73500 | 112.50285 | 8.73500 | 112.47657 | | | 0.00 | 0 | 300,000,000 |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 9.27000 | 105.02284 | 9.27000 | 104.99656 | | | 0.00 | 0 | 0 |
| Total COJ07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ07 | | | | | | | | | 0.00 | 0 | 0 |
| COJ08 On 22/06/2026 Spot Bond | | | 10.59000 | 109.38583 | 10.59000 | 109.35499 | | | 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 | | | 10.16000 | 99.78507 | 10.16000 | 104.83153 | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 10.40500 | 96.93993 | 10.40500 | 96.91292 | | | 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 | | | 11.72500 | 93.01604 | 11.72500 | 92.98693 | | | 0.00 | 0 | 100,000,000 |
| Total COT02 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For COT02 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| COT03 On 05/06/2028 Spot Bond | | | 11.68000 | 87.26841 | 11.68000 | 87.24134 | | | 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 | | | 12.37500 | 12.37500 | 12.37500 | 98.85412 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 101.69322 | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 99.53550 | | | 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 |
| 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 |

| Contract 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 CSD04U | | | | | | | | | | 0.00 | 0 | 0 |
| DEN80 On 11/12/2018 Spot Bond | | | | | 0.00000 | 102.00207 | | | | 0.00 | 0 | 0 |
| Total DEN80 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DEN80 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/09/2019 Spot Bond | | | | | 0.00000 | 101.82775 | | | | 0.00 | 0 | 0 |
| Total DENG83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG83 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 23/09/2019 Spot Bond | | | | | 0.00000 | 101.58622 | | | | 0.00 | 0 | 0 |
| Total DENG84 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG84 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 101.69738 | | | | 0.00 | 0 | 0 |
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 27/09/2019 Spot Bond | | | | | 0.00000 | 101.42231 | | | | 0.00 | 0 | 0 |
| Total DENG86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG86 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 101.52000 | | | | 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 | 101.61780 | | | | 0.00 | 0 | 0 |
| Total DENG88 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG88 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 24/01/2019 Spot Bond | | | | | 0.00000 | 101.28606 | | | | 0.00 | 0 | 0 |
| Total DOL004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL004 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/12/2019 Spot Bond | | | | | 0.00000 | 88.10604 | | | | 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 | 103.18099 | | | | 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 | 100.14128 | | | | 0.00 | 0 | 0 |
| Total DSY01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY01 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 100.32683 | | | | 0.00 | 0 | 0 |
| Total DSY02 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 DSY02 | | | | | | | | | 0.00 | 0 | 0 |
| DSY03 On 21/11/2024 Spot Bond | | | 10.00000 | 10.00000 | 10.00000 | 102.20372 | | | 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 | 100.14431 | | | 0.00 | 0 | 0 |
| Total DSY04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY04 | | | | | | | | | 0.00 | 0 | 0 |
| DV2021 On 18/06/2021 Spot Bond | | | 8.46000 | 105.29776 | 8.46000 | 105.27393 | | | 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 | | | 7.51000 | 105.05597 | 7.51000 | 105.03492 | | | 0.00 | 0 | 950,000,000 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 950,000,000 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 950,000,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 46.53780 | 100.00000 | 46.43537 | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22/R207 | | | | | | | | | 0.00 | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 9.33000 | 104.80467 | 9.33000 | 104.77870 | | | 0.00 | 0 | 1,431,804,100 |
| Total DV23 SPOT | | | | | | | | | 0.00 | 0 | 1,431,804,100 |
| Total For DV23 | | | | | | | | | 0.00 | 0 | 1,431,804,100 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 15.14806 | 100.00000 | 15.11471 | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 15.14806 | 100.00000 | 15.11471 | | | 0.00 | 0 | 0 |
| Total DV23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| DV24 On 18/02/2024 Spot Bond | | | 9.56000 | 103.18272 | 9.56000 | 103.15654 | | | 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 | 102.65748 | 9.69000 | 102.63108 | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 102.65748 | 9.69000 | 102.63108 | | | 0.00 | 0 | 0 |
| Total DV24/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 11.26500 | 95.79665 | 11.26500 | 95.76812 | | | 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 | 102.76870 | 10.10000 | 102.74118 | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 102.76870 | 10.10000 | 102.74118 | | | 0.00 | 0 | 0 |
| Total DV29/R213 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 DV29/R213 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | | 0.00000 | 100.24013 | | | | 0.00 | 10,000,000 | 5,000,000 |
| Total DVF19 SPOT | | | | | | | | | | 0.00 | 10,000,000 | 5,000,000 |
| Total For DVF19 | | | | | | | | | | 0.00 | 10,000,000 | 5,000,000 |
| DVF20 On 29/11/2019 Spot Bond | | | | | 0.00000 | 99.99524 | | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20f On 28/03/2020 Spot Bond | | | | | 0.00000 | 101.75216 | | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20f On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.16480 | | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20f On 23/10/2020 Spot Bond | | | | | 0.00000 | 100.90941 | | | | 0.00 | 0 | 0 |
| Total DVF20D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20D | | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 99.95530 | | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 102.08237 | | | | 0.00 | 0 | 13,000,000 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 13,000,000 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 13,000,000 |
| DVF22f On 29/08/2022 Spot Bond | | | | | 0.00000 | 99.95625 | | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22f On 24/10/2022 Spot Bond | | | | | 0.00000 | 100.80486 | | | | 0.00 | 0 | 0 |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 100.85575 | | | | 0.00 | 0 | 0 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 7.97500 | 112.84845 | 7.97500 | 112.82447 | | | | 0.00 | 0 | 200,000,000 |
| Total E170 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 39.75701 | 100.00000 | 39.66950 | | | | 0.00 | 0 | 0 |
| Total E170/R207 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 E170/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 7.78500 | 104.22932 | 7.78500 | 104.20733 | | | | 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 | | | 8.87000 | 104.46050 | 8.87000 | 104.43546 | | | | 0.00 | 0 | 0 |
| Total ECN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN24 On 14/03/2024 Spot Bond | | | 9.87000 | 102.35620 | 9.87000 | 102.32896 | | | | 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 | | | 4.38000 | 101.80389 | 4.38000 | 101.79484 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 4.14000 | 93.48341 | 4.14000 | 93.47587 | | | | 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 | 122.68217 | 2.25000 | 122.67847 | | | | 0.00 | 0 | 0 |
| Total EL037/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 3.96000 | 126.63011 | 3.96000 | 126.62030 | | | | 0.00 | 0 | 0 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 3.97000 | 112.88369 | 3.97000 | 112.87488 | | | | 0.00 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 0 |
| EL30 On 29/07/2030 Spot Bond | | | 3.97000 | 112.08635 | 3.97000 | 112.07782 | | | | 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 | | | 4.04000 | 102.09719 | 4.04000 | 102.08917 | | | | 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 | | | 4.11000 | 94.96993 | 4.11000 | 94.96234 | | | | 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 | 122.68217 | 2.25000 | 122.67847 | | | | 0.00 | 0 | 0 |
| Total EL36/I2038 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 EL36/I2038 | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 8.53500 | 106.58861 | 8.53500 | 106.56440 | | | 0.00 | 0 | 0 |
| Total EMM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM01 | | | | | | | | | 0.00 | 0 | 0 |
| EMM02 On 11/03/2021 Spot Bond | | | 8.56000 | 106.67977 | 8.56000 | 106.65507 | | | 0.00 | 0 | 0 |
| Total EMM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM02 | | | | | | | | | 0.00 | 0 | 0 |
| EMM03 On 04/05/2024 Spot Bond | | | 10.85000 | 97.43048 | 10.85000 | 97.40205 | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 11.06500 | 11.06500 | 11.06500 | 93.58590 | | 1,751,958,362,840.00 | 158,333,336 | 79,166,668 | |
| Total EMM04 SPOT | | | | | | | | 1,751,958,362,840.00 | 158,333,336 | 79,166,668 | |
| Total For EMM04 | | | | | | | | 1,751,958,362,840.00 | 158,333,336 | 79,166,668 | |
| EMM05 On 17/04/2029 Spot Bond | | | 11.24000 | 11.24000 | 11.24000 | 99.02073 | | 0.00 | 0 | 1,333,333,200 | |
| Total EMM05 SPOT | | | | | | | | 0.00 | 0 | 1,333,333,200 | |
| Total For EMM05 | | | | | | | | 0.00 | 0 | 1,333,333,200 | |
| EMM06 On 23/06/2025 Spot Bond | | | 10.83000 | 10.83000 | 10.83000 | 102.89426 | | 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 | | | 10.68000 | 10.68000 | 10.68000 | 103.42232 | | 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 | | | 11.31000 | 11.31000 | 11.31000 | 90.24783 | | 0.00 | 0 | 0 | |
| Total EMM07P SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EMM07P | | | | | | | | 0.00 | 0 | 0 | |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.98526 | | 0.00 | 0 | 0 | |
| Total ENX01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ENX01 | | | | | | | | 0.00 | 0 | 0 | |
| ENX01S On 23/04/2021 Spot Bond | | | | | 0.00000 | 100.91919 | | 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 | 102.06358 | | 0.00 | 0 | 0 | |
| Total ENX02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ENX02 | | | | | | | | 0.00 | 0 | 0 | |
| ENX03U On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total ENX03U SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract 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 ENX03U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 99.86727 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 12/09/2019 Spot Bond | | | | | 0.00000 | 102.38366 | | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.91906 | | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 102.52603 | | | | 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 | 101.13767 | | | | 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 | 99.97767 | | | | 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 | 99.83818 | | | | 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 | 99.78269 | | | | 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 | 99.77866 | | | | 0.00 | 0 | 0 |
| Total EPF017 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF017 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF02U On 01/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF04U On 20/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF04U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF05U 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 |

| Contract 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 EPF05U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF06L On 03/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF06U | | | | | | | | | | 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 |
| EPFC3 On 04/03/2019 Spot Bond | | | | | 0.00000 | 99.87535 | | | | 0.00 | 0 | 0 |
| Total EPFC37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC37 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC3 On 06/09/2019 Spot Bond | | | | | 0.00000 | 99.81205 | | | | 0.00 | 0 | 0 |
| Total EPFC39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC39 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 03/04/2019 Spot Bond | | | | | 0.00000 | 101.13667 | | | | 0.00 | 0 | 0 |
| Total EPFC40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC40 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 06/11/2019 Spot Bond | | | | | 0.00000 | 100.47815 | | | | 0.00 | 0 | 0 |
| Total EPFC41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC41 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS05 On 25/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS05 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 99.54636 | | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.80372 | | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS11 On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.19613 | | | | 0.00 | 0 | 0 |
| Total ERS3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.19699 | | | | 0.00 | 0 | 0 |
| Total ERS3B5 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 ERS3B5 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.20688 | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.21797 | | | 0.00 | 0 | 0 |
| Total ERS3C5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C5 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1: On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | 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 | 99.94393 | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.35338 | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.50774 | | | 0.00 | 0 | 0 |
| Total ERSA23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA23 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2: On 17/08/2020 Spot Bond | | | | | 0.00000 | 100.18868 | | | 0.00 | 0 | 0 |
| Total ERSA24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA24 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2022 Spot Bond | | | | | 0.00000 | 100.19514 | | | 0.00 | 0 | 0 |
| Total ERSA25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA25 | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 9.42000 | 105.35687 | 9.42000 | 105.33053 | | 52,196,220,000.00 | 5,541,000 | 2,511,023,200 | |
| Total ES23 SPOT | | | | | | | | 52,196,220,000.00 | 5,541,000 | 2,511,023,200 | |
| Total For ES23 | | | | | | | | 52,196,220,000.00 | 5,541,000 | 2,511,023,200 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 103.39750 | 10.00000 | 103.37009 | | 0.00 | 0 | 0 | |
| Total ES23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ES23/R2023 | | | | | | | | 0.00 | 0 | 0 | |
| ES26 On 02/04/2026 Spot Bond | | | 10.18000 | 89.35961 | 10.18000 | 89.33524 | | 6,108,000,000,000.00 | 600,000,000 | 4,105,283,500 | |
| Total ES26 SPOT | | | | | | | | 6,108,000,000,000.00 | 600,000,000 | 4,105,283,500 | |
| Total For ES26 | | | | | | | | 6,108,000,000,000.00 | 600,000,000 | 4,105,283,500 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 101.21305 | 7.85000 | 101.19163 | | 0.00 | 0 | 0 | |
| Total ES26/R186 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 ES26/R186 | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Spot Bond | | | 10.95000 | 76.50923 | 10.94000 | 76.54551 | | | 7,774,500,000,000.00 | 710,000,000 | 4,230,000,000 |
| Total ES33 SPOT | | | | | | | | | 7,774,500,000,000.00 | 710,000,000 | 4,230,000,000 |
| Total For ES33 | | | | | | | | | 7,774,500,000,000.00 | 710,000,000 | 4,230,000,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 101.51649 | 7.50000 | 101.49584 | | | 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 | | | 11.17500 | 78.71716 | 11.17500 | 78.69365 | | | 10,281,000,000,000.00 | 920,000,000 | 3,430,000,000 |
| Total ES42 SPOT | | | | | | | | | 10,281,000,000,000.00 | 920,000,000 | 3,430,000,000 |
| Total For ES42 | | | | | | | | | 10,281,000,000,000.00 | 920,000,000 | 3,430,000,000 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 100.78058 | 8.50000 | 100.75753 | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 |
| ESF01U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF01U | | | | | | | | | 0.00 | 0 | 0 |
| ESF02U On 06/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF02U | | | | | | | | | 0.00 | 0 | 0 |
| ESFR0 On 20/04/2021 Spot Bond | | | | | 0.00000 | 100.96055 | | | 0.00 | 0 | 0 |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | 0 |
| EXX02 On 19/05/2019 Spot Bond | | | | | 0.00000 | 99.76017 | | | 0.00 | 0 | 0 |
| Total EXX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX02 | | | | | | | | | 0.00 | 0 | 0 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.66646 | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.72181 | | | 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 | 16.78393 | 100.00000 | 16.65795 | | | 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 | 27.27791 | 100.00000 | 27.07317 | | | 0.00 | 0 | 0 |
| Total FFB1U 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 FFB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF07U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF07U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF11U On 03/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF11U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF12U On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF12U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB08 On 31/05/2019 Spot Bond | | | | | 0.00000 | 100.09439 | | | | 0.00 | 0 | 0 |
| Total FIFB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB08 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB09 On 27/06/2019 Spot Bond | | | | | 0.00000 | 101.48955 | | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | | 0.00000 | 102.12777 | | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.75571 | | | | 0.00 | 0 | 0 |
| Total FIFB11 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 FIFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 100.34043 | | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 100.47800 | | | | 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 | 100.16716 | | | | 0.00 | 0 | 0 |
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FMLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FMLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FNT001 On 03/12/2018 Spot Bond | | | | | 0.00000 | 100.52877 | | | | 0.00 | 0 | 0 |
| Total FNT001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT001 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT002 On 04/01/2019 Spot Bond | | | | | 0.00000 | 100.72201 | | | | 0.00 | 0 | 0 |
| Total FNT002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT002 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FRB05 On 21/12/2018 Spot Bond | | | 7.31000 | 103.77200 | 7.31000 | 103.75131 | | | | 0.00 | 0 | 360,000,000 |
| Total FRB05 SPOT | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| Total For FRB05 | | | | | | | | | | 0.00 | 0 | 360,000,000 |
| FRB12 On 02/06/2019 Spot Bond | | | | | 0.00000 | 100.08671 | | | | 0.00 | 52,000,000 | 126,000,000 |
| Total FRB12 SPOT | | | | | | | | | | 0.00 | 52,000,000 | 126,000,000 |
| Total For FRB12 | | | | | | | | | | 0.00 | 52,000,000 | 126,000,000 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 98.73793 | | | | 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 | | | 10.26000 | 10.26000 | 10.26000 | 99.30335 | | | | 0.00 | 0 | 0 |
| Total FRB14 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 FRB14 | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 104.44169 | | | 0.00 | 2,630,000,000 | 1,320,000,000 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 2,630,000,000 | 1,320,000,000 |
| Total For FRB15 | | | | | | | | | 0.00 | 2,630,000,000 | 1,320,000,000 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 103.67555 | | | 0.00 | 0 | 0 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB16 | | | | | | | | | 0.00 | 0 | 0 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 106.16482 | | | 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 | 105.89836 | | | 0.00 | 40,000,000 | 2,550,000,000 |
| Total FRB18 SPOT | | | | | | | | | 0.00 | 40,000,000 | 2,550,000,000 |
| Total For FRB18 | | | | | | | | | 0.00 | 40,000,000 | 2,550,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 10.96000 | 104.32595 | 10.96000 | 104.29536 | | | 0.00 | 0 | 0 |
| Total FRB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 103.71481 | | | 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 | 102.70684 | | | 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 | 108.13217 | | | 0.00 | 10,000,000 | 10,000,000 |
| Total FRB22 SPOT | | | | | | | | | 0.00 | 10,000,000 | 10,000,000 |
| Total For FRB22 | | | | | | | | | 0.00 | 10,000,000 | 10,000,000 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.37368 | | | 0.00 | 0 | 0 |
| Total FRB23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB23 | | | | | | | | | 0.00 | 0 | 0 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.59854 | | | 0.00 | 0 | 150,000,000 |
| Total FRB24 SPOT | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For FRB24 | | | | | | | | | 0.00 | 0 | 150,000,000 |
| FRBC2 On 21/12/2018 Spot Bond | | | 7.65500 | 105.49114 | 7.65500 | 105.46913 | | | 0.00 | 0 | 0 |
| Total FRBC21 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 FRBC21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBC2 On 21/12/2018 Spot Bond | | | | | 0.00000 | 101.95162 | | | | 0.00 | 0 | 0 |
| Total FRBC22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBC22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.58000 | 152.31646 | 3.58000 | 152.30647 | | | | 0.00 | 0 | 95,990,000 |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | 95,990,000 |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | 95,990,000 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.70000 | 3.70000 | 3.70000 | 284.48530 | | | | 0.00 | 0 | 140,030,000 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 140,030,000 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 140,030,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.97000 | 3.97000 | 3.97000 | 125.61758 | | | | 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 | | | 4.21000 | 169.01469 | 4.21000 | 169.00054 | | | | 0.00 | 0 | 1,010,000,000 |
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 1,010,000,000 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 1,010,000,000 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.29500 | 4.29500 | 4.29500 | 84.98730 | | | | 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 | | | 4.40000 | 4.40000 | 4.40000 | 203.48894 | | | | 0.00 | 0 | 10,000,000 |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRBI46 On 31/03/2046 Spot Bond | | | 4.73500 | 87.31009 | 4.73500 | 87.30155 | | | | 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 | | | 4.79000 | 88.31738 | 4.79000 | 88.85356 | | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ01 On 30/11/2020 Spot Bond | | | 8.67000 | 8.67000 | 8.67000 | 84.44110 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ02 On 28/10/2024 Spot Bond | | | 10.09000 | 10.09000 | 10.09000 | 56.45540 | | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ03 On 10/12/2024 Spot Bond | | | 10.14000 | 10.14000 | 10.14000 | 55.67891 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 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 FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10: On 03/06/2021 Spot Bond | | | | | 0.00000 | 102.62504 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16: On 31/01/2025 Spot Bond | | | 4.78000 | 4.78000 | 4.78000 | 120.00248 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 06/08/2023 Spot Bond | | | | | 0.00000 | 100.17490 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17: On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.91050 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 06/08/2023 Spot Bond | | | | | 0.00000 | 89.38613 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | | 0.00000 | 102.31076 | | | | 0.00 | 0 | 0 |
| Total FRC183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/12/2018 Spot Bond | | | | | 0.00000 | 102.16440 | | | | 0.00 | 0 | 0 |
| Total FRC185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.76395 | | | | 0.00 | 0 | 0 |
| Total FRC188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.76848 | | | | 0.00 | 0 | 0 |
| Total FRC189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2019 Spot Bond | | | | | 0.00000 | 101.58343 | | | | 0.00 | 0 | 0 |
| Total FRC192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | | 0.00000 | 101.85697 | | | | 0.00 | 0 | 0 |
| Total FRC195 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 FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/06/2019 Spot Bond | | | | | 0.00000 | 101.89597 | | | | 0.00 | 0 | 0 |
| Total FRC206 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC206 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | | 0.00000 | 103.59298 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | | 0.00000 | 101.82387 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | | 0.00000 | 100.49647 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.72079 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/11/2019 Spot Bond | | | | | 0.00000 | 100.55020 | | | | 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 | | | 4.24000 | 149.35661 | 4.24000 | 149.34419 | | | | 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 | 100.17305 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 5.10000 | 145.60247 | 5.10000 | 145.58702 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC233 On 20/12/2020 Spot Bond | | | | | 0.00000 | 102.61265 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC234 On 08/02/2020 Spot Bond | | | | | 0.00000 | 98.46227 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC236 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.21264 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC237 On 08/02/2020 Spot Bond | | | | | 0.00000 | 98.78963 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC238 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.99381 | | | | 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 | 104.43978 | | | | 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 | 98.25468 | | | | 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 | 98.10543 | | | | 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 | 102.08399 | | | | 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 | 100.16262 | | | | 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 | 102.06323 | | | | 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 | 101.65726 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC247 On 08/02/2020 Spot Bond | | | | | 0.00000 | 98.89390 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 08/02/2020 Spot Bond | | | | | 0.00000 | 100.65643 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC249 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.03468 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC250 On 19/10/2020 Spot Bond | | | | | 0.00000 | 101.65204 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC251 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.40005 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC252 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.84474 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC253 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.68240 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC255 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 |
| FRC256 On 17/07/2027 Spot Bond | | | | | 0.00000 | 103.07718 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC257 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.41650 | | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC258 On 08/05/2020 Spot Bond | | | | | 0.00000 | 100.80960 | | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC259 On 06/11/2023 Spot Bond | | | 3.33700 | 3.33700 | 3.33700 | 105.44142 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC259 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 27/02/2023 Spot Bond | | | 3.45500 | 106.08116 | 3.45500 | 106.07454 | | | | 0.00 | 0 | 0 |
| Total FRC260 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC260 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.14745 | | | | 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 | 101.05295 | | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC262 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 15/03/2019 Spot Bond | | | | | 0.00000 | 101.59181 | | | | 0.00 | 0 | 0 |
| Total FRC263 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC263 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.05061 | | | | 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 | 102.06414 | | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 23/08/2019 Spot Bond | | | | | 0.00000 | 100.08175 | | | | 0.00 | 0 | 0 |
| Total FRC266 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC266 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 06/08/2023 Spot Bond | | | | | 0.00000 | 103.74737 | | | | 0.00 | 0 | 0 |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26(On 21/10/2019 Spot Bond | | | | | 0.00000 | 100.80478 | | | | 0.00 | 0 | 0 |
| Total FRC269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC269 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27(On 16/11/2019 Spot Bond | | | | | 0.00000 | 100.24410 | | | | 0.00 | 0 | 0 |
| Total FRC270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC270 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27(On 30/01/2023 Spot Bond | | | | | 0.00000 | 100.70721 | | | | 0.00 | 0 | 0 |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27(On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 103.09971 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 07/12/2023 Spot Bond | | | 8.82000 | 102.79341 | 8.82000 | 104.16407 | | | | 0.00 | 0 | 0 |
| Total FRC273 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC273 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 02/05/2028 Spot Bond | | | 9.80000 | 100.68953 | 9.80000 | 100.66292 | | | | 0.00 | 0 | 0 |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.82732 | | | | 0.00 | 0 | 0 |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 12/12/2020 Spot Bond | | | | | 0.00000 | 101.83147 | | | | 0.00 | 0 | 0 |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 04/03/2021 Spot Bond | | | | | 0.00000 | 101.96569 | | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.35508 | | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC27: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.14353 | | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.82370 | | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 03/09/2019 Spot Bond | | | | | 0.00000 | 102.91794 | | | | 0.00 | 0 | 0 |
| Total FRC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC281 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 27/02/2023 Spot Bond | | | 3.54000 | 3.54000 | 3.54000 | 101.88353 | | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.86698 | | | | 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 | 101.35096 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC284 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.48453 | | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.88000 | 4.88000 | 4.88000 | 146.53728 | | | | 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 | | | 4.82000 | 4.82000 | 4.82000 | 146.79774 | | | | 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 | | | 4.80000 | 4.80000 | 4.80000 | 146.88467 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD011 On 22/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD01U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD171 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 |
| FRD181 On 15/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD18U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD191 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 |
| FRD201 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 |
| FRD211 On 31/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD21U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD221 On 30/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD22U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD231 On 28/09/2022 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 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 |
| FRI33 On 28/02/2033 Spot Bond | | | 4.78500 | 83.96617 | 4.78500 | 84.08819 | | | 0.00 | 0 | 10,000,000 |
| Total FRI33 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRI33 | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRI38 On 31/01/2038 Spot Bond | | | 4.71500 | 97.53872 | 4.71500 | 97.52936 | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ19 On 04/04/2019 Spot Bond | | | | | 0.00000 | 101.41027 | | | 0.00 | 0 | 0 |
| Total FRJ19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ19 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.60923 | | | 0.00 | 0 | 4,834,100 |
| Total FRJ20 SPOT | | | | | | | | | 0.00 | 0 | 4,834,100 |
| Total For FRJ20 | | | | | | | | | 0.00 | 0 | 4,834,100 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 102.14792 | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 103.25446 | | | 0.00 | 0 | 0 |
| Total FRJ22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ22 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.20573 | | | 0.00 | 0 | 0 |
| Total FRJ23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ23 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 104.64335 | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 102.08334 | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| Total FRJ27 SPOT | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| Total For FRJ27 | | | | | | | | | 0.00 | 6,000,000,000 | 3,000,000,000 |
| FRS01I On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRS01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS01U | | | | | | | | | 0.00 | 0 | 0 |
| FRS02I On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract 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 | | | 3.57800 | 3.57800 | 3.57800 | 94.85895 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS10(On 31/01/2038 Spot Bond | | | 3.96000 | 3.96000 | 3.96000 | 108.79402 | | | | 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 | 100.80094 | | | | 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 | 100.80094 | | | | 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 | | | 4.10000 | 106.59859 | 4.10000 | 106.59010 | | | | 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 | | | 4.07000 | 207.34717 | 4.07000 | 211.17265 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11(On 31/01/2038 Spot Bond | | | 4.89000 | 95.13499 | 4.89000 | 95.12541 | | | | 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 | | | 4.10000 | 4.10000 | 4.10000 | 210.45947 | | | | 0.00 | 0 | 0 |
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11(On 29/04/2019 Spot Bond | | | | | 0.00000 | 100.84998 | | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS11(On 31/01/2025 Spot Bond | | | 4.33000 | 123.09654 | 4.33000 | 123.08599 | | | | 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 | 112.95959 | 3.70500 | 112.95179 | | | | 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 | | | 4.63000 | 98.73318 | 4.63000 | 98.72394 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| Total FRS119 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 07/12/2033 Spot Bond | | | 4.22000 | 203.81161 | 4.22000 | 207.63638 | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 07/12/2033 Spot Bond | | | 4.27000 | 202.64933 | 4.27000 | 206.47390 | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/01/2025 Spot Bond | | | 3.86000 | 157.63587 | 3.86000 | 110.66262 | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 07/12/2033 Spot Bond | | | 4.30000 | 201.95584 | 4.30000 | 205.78026 | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/01/2038 Spot Bond | | | 5.46000 | 87.79707 | 5.46000 | 87.78690 | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/03/2028 Spot Bond | | | 5.00000 | 158.63789 | 5.00000 | 158.62126 | | | 0.00 | 0 | 279,700,000 |
| Total FRS126 SPOT | | | | | | | | | 0.00 | 0 | 279,700,000 |
| Total For FRS126 | | | | | | | | | 0.00 | 0 | 279,700,000 |
| FRS12(On 31/01/2038 Spot Bond | | | 4.99000 | 93.79418 | 4.99000 | 93.78449 | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | 0.00 | 0 | 0 |
| FRS12(On 31/03/2028 Spot Bond | | | 4.52000 | 164.85248 | 4.52000 | 164.83730 | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 31/03/2028 Spot Bond | | | 4.58000 | 164.06054 | 4.58000 | 164.04519 | | | 0.00 | 0 | 0 |
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 07/12/2033 Spot Bond | | | 4.81000 | 190.59687 | 4.81000 | 194.41916 | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 24/03/2020 Spot Bond | | | | | 0.00000 | 92.52434 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |
| FRS13(On 31/01/2038 Spot Bond | | | 4.92000 | 94.73027 | 4.92000 | 94.72066 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS134 On 31/01/2038 Spot Bond | | | 5.17500 | 5.17500 | 5.17500 | 91.36483 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS135 On 31/01/2038 Spot Bond | | | 4.70000 | 97.74822 | 4.70000 | 97.73888 | | | | 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 | | | 4.39000 | 166.58343 | 4.39000 | 166.56869 | | | | 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 | | | 4.58000 | 195.62046 | 4.58000 | 199.44368 | | | | 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 | | | 4.52000 | 164.85248 | 4.52000 | 164.83730 | | | | 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 | | | 4.52000 | 164.85248 | 4.52000 | 164.83730 | | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS143 On 31/03/2028 Spot Bond | | | 4.81000 | 161.06504 | 4.81000 | 161.04897 | | | | 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 | | | 4.63000 | 121.03181 | 4.63000 | 121.02048 | | | | 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 | | | 3.94000 | 150.69339 | 3.94000 | 150.68206 | | | | 0.00 | 0 | 0 |
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/03/2028 Spot Bond | | | 4.87000 | 160.29400 | 4.87000 | 160.27774 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 4.91000 | 159.78231 | 4.91000 | 159.76594 | | | | 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 | | | 4.60000 | 121.23650 | 4.60000 | 121.22525 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 4.88000 | 160.16589 | 4.88000 | 160.14962 | | | | 0.00 | 0 | 0 |
| Total FRS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS152 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS152 On 31/03/2028 Spot Bond | | | 4.92000 | 4.92000 | 4.92000 | 159.63828 | | | | 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 | 59.08387 | | | | 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 | 68.00895 | | | | 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 | 73.09253 | | | | 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 | 76.09677 | | | | 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 | 47.65266 | | | | 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 | 55.48497 | | | | 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 | 61.64669 | | | | 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 | 65.20519 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS165 On 01/08/2021 Spot Bond | | | | | 0.00000 | 24.41769 | | | | 0.00 | 0 | 0 |
| Total FRS166 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS166 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS166 On 01/08/2022 Spot Bond | | | | | 0.00000 | 36.88770 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 35.79950 | | | | 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 | 25.15979 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS169 On 01/08/2022 Spot Bond | | | | | 0.00000 | 188.23258 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.00872 | | | | 0.00 | 0 | 0 |
| Total FRS171 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS171 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS171 On 16/10/2024 Spot Bond | | | | | 0.00000 | 101.07118 | | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS172 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS173 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS174 On 26/01/2024 Spot Bond | | | | | 0.00000 | 54.73272 | | | | 0.00 | 0 | 0 |
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS175 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 54.73264 | | | | 0.00 | 0 | 0 |
| Total FRS176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS176 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS176 On 19/07/2024 Spot Bond | | | | | 0.00000 | 75.86499 | | | | 0.00 | 0 | 0 |
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS177 On 02/08/2019 Spot Bond | | | | | 0.00000 | 97.76413 | | | | 0.00 | 0 | 0 |
| Total FRS178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS178 On 15/08/2019 Spot Bond | | | | | 0.00000 | 97.55282 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 18/09/2023 Spot Bond | | | | | 0.00000 | 101.73630 | | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 19/09/2019 Spot Bond | | | | | 0.00000 | 85.30115 | | | | 0.00 | 0 | 0 |
| Total FRS181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 27/09/2025 Spot Bond | | | | | 0.00000 | 101.58197 | | | | 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 | 89.91417 | | | | 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 | 88.80371 | | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18 On 20/11/2019 Spot Bond | | | | | 0.00000 | 93.41704 | | | | 0.00 | 0 | 0 |
| Total FRS185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.61000 | 3.61000 | 3.61000 | 285.61716 | | | | 0.00 | 0 | 0 |
| Total FRS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 3.50000 | 3.50000 | 3.50000 | 287.00780 | | | | 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 | | | 4.22000 | 4.22000 | 4.22000 | 278.04853 | | | | 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 | | | 3.73000 | 151.63766 | 3.73000 | 151.62709 | | | | 0.00 | 0 | 0 |
| Total FRS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 100.70206 | | | | 0.00 | 0 | 0 |
| Total FRS49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS49 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS51 On 31/01/2022 Spot Bond | | | 3.43000 | 152.99891 | 3.43000 | 152.98948 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 100.53816 | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 3.94000 | 102.50285 | 3.94000 | 102.49513 | | | 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 | | | 3.59000 | 78.78775 | 3.59000 | 108.93342 | | | 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 | | | 3.79000 | 3.79000 | 3.79000 | 126.90546 | | | 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 | | | 3.82000 | 3.82000 | 3.82000 | 126.68977 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 4.41000 | 4.41000 | 4.41000 | 282.97226 | | | 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 | | | 7.09500 | 102.06345 | 7.09500 | 102.04379 | | | 0.00 | 0 | 0 |
| Total FRX19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 8.21000 | 102.28057 | 8.21000 | 102.25796 | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 9.02000 | 9.02000 | 9.02000 | 97.45424 | | 7,576,800,000,000.00 | 840,000,000 | 492,550,000 | |
| Total FRX23 SPOT | | | | | | | | 7,576,800,000,000.00 | 840,000,000 | 492,550,000 | |
| Total For FRX23 | | | | | | | | 7,576,800,000,000.00 | 840,000,000 | 492,550,000 | |
| FRX24 On 10/12/2024 Spot Bond | | | 9.55000 | 110.42282 | 9.55000 | 110.39468 | | 128,925,000,000.00 | 13,500,000 | 6,000,000,000 | |
| Total FRX24 SPOT | | | | | | | | 128,925,000,000.00 | 13,500,000 | 6,000,000,000 | |
| Total For FRX24 | | | | | | | | 128,925,000,000.00 | 13,500,000 | 6,000,000,000 | |
| FRX25 On 26/07/2025 Spot Bond | | | 9.93000 | 100.81907 | 9.93000 | 102.39696 | | 0.00 | 0 | 0 | |
| Total FRX25 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRX25 | | | | | | | | 0.00 | 0 | 0 | |
| FRX26 On 01/10/2026 Spot Bond | | | 9.95000 | 99.07836 | 9.95000 | 99.05193 | | 11,940,000,000,000.00 | 1,200,000,000 | 1,220,000,000 | |

| 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 FRX26 SPOT | | | | | | | | | 11,940,000,000,000.00 | 1,200,000,000 | 1,220,000,000 |
| Total For FRX26 | | | | | | | | | 11,940,000,000,000.00 | 1,200,000,000 | 1,220,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 10.00000 | 103.32997 | 10.00000 | 103.30211 | | | 0.00 | 0 | 0 |
| Total FRX27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX27 | | | | | | | | | 0.00 | 0 | 0 |
| FRX28 On 26/07/2028 Spot Bond | | | 9.83000 | 103.52130 | 9.83000 | 105.16623 | | | 0.00 | 0 | 0 |
| Total FRX28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX28 | | | | | | | | | 0.00 | 0 | 0 |
| FRX30 On 31/01/2030 Spot Bond | | | 10.52500 | 98.12801 | 10.52500 | 98.10067 | | | 0.00 | 0 | 83,090,000 |
| Total FRX30 SPOT | | | | | | | | | 0.00 | 0 | 83,090,000 |
| Total For FRX30 | | | | | | | | | 0.00 | 0 | 83,090,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.57500 | 95.24214 | 10.57500 | 95.21547 | | | 0.00 | 0 | 147,200,000 |
| Total FRX31 SPOT | | | | | | | | | 0.00 | 0 | 147,200,000 |
| Total For FRX31 | | | | | | | | | 0.00 | 0 | 147,200,000 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.67000 | 100.06890 | 10.67000 | 100.59215 | | | 0.00 | 0 | 0 |
| Total FRX32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX32 | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.59500 | 71.54932 | 11.59500 | 71.52716 | | | 0.00 | 0 | 10,000,000,000 |
| Total FRX45 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For FRX45 | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| FS2A5 On 20/02/2019 Spot Bond | | | | | 0.00000 | 100.18172 | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/02/2019 Spot Bond | | | | | 0.00000 | 100.16449 | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/02/2019 Spot Bond | | | | | 0.00000 | 100.16918 | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/02/2019 Spot Bond | | | | | 0.00000 | 100.18977 | | | 0.00 | 0 | 0 |
| Total FS2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2D1 | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.23858 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.74339 | | | | 0.00 | 0 | 0 |
| Total FS3B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3C1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3D1L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A4L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4A5L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4B1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS4B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS4B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS4C1L On 20/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A1 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.14834 | | | | 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 | 100.15505 | | | | 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 | 100.15861 | | | | 0.00 | 0 | 0 |
| Total FS6A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6A3 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6B1 On 20/08/2023 Spot Bond | | | | | 0.00000 | 100.16123 | | | | 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 | 101.63543 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 99.90319 | | | | 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 | 100.02136 | | | | 0.00 | 0 | 0 |
| Total GH31A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31A2 | | | | | | | | | | 0.00 | 0 | 0 |
| GH31A On 25/02/2020 Spot Bond | | | | | 0.00000 | 100.02163 | | | | 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 | 100.02339 | | | | 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 | 100.02554 | | | | 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 | 100.02689 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB01 On 08/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB01U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB03 On 03/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB03U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB05 On 10/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB06U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB13 On 31/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB13U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB14 On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB14U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB20 On 17/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB20U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total GRB22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB23 On 07/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB24 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB24U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB25 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB25U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB27 On 02/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB27U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB28 On 02/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB28U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB29 On 01/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB29U | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.58868 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | | 0.00000 | 101.73031 | | | | 0.00 | 0 | 0 |
| Total GRT08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT08 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT10 On 13/05/2019 Spot Bond | | | | | 0.00000 | 100.65403 | | | | 0.00 | 26,000,000 | 13,000,000 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 26,000,000 | 13,000,000 |
| Total For GRT10 | | | | | | | | | | 0.00 | 26,000,000 | 13,000,000 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.33971 | | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/06/2020 Spot Bond | | | | | 0.00000 | 102.22534 | | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.01521 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|------------------|
| Total GRT13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT13 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 102.53028 | | | | 0.00 | 0 | 0 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT15 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.08208 | | | | 0.00 | 12,000,000 | 6,000,000 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 12,000,000 | 6,000,000 |
| Total For GRT15 | | | | | | | | | | 0.00 | 12,000,000 | 6,000,000 |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 101.78093 | | | | 0.00 | 0 | 0 |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT17 On 17/10/2023 Spot Bond | | | 9.80000 | 102.48302 | 9.80000 | 102.45609 | | | | 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 | 102.25587 | | | | 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 | 102.60520 | | | | 0.00 | 0 | 0 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT19 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 102.60576 | | | | 0.00 | 0 | 0 |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT21 On 03/04/2024 Spot Bond | | | 10.48000 | 98.20876 | 10.48000 | 98.63980 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 100.98713 | | | | 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 | 101.24132 | | | | 0.00 | 0 | 0 |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 101.81053 | | | | 0.00 | 0 | 0 |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 101.96850 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.94035 | | | | 0.00 | 0 | 0 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 101.37322 | | | | 0.00 | 0 | 0 |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| GRX02 On 30/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRX02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX02U | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T3 On 05/10/2019 Spot Bond | | | | | 0.00000 | 101.19145 | | | | 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 | 99.95863 | | | | 0.00 | 0 | 0 |
| Total HC5T2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T2 | | | | | | | | | | 0.00 | 0 | 0 |
| HC5T3 On 29/11/2018 Spot Bond | | | | | 0.00000 | 100.65047 | | | | 0.00 | 0 | 0 |
| Total HC5T3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T3 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | | 0.00000 | 100.73441 | | | | 0.00 | 0 | 0 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB04 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB05 On 11/07/2019 Spot Bond | | | | | 0.00000 | 101.27098 | | | | 0.00 | 0 | 0 |
| Total HILB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB05 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 101.14602 | | | | 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 | 101.16011 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 101.53151 | | | | 0.00 | 0 | 0 |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 101.40024 | | | | 0.00 | 0 | 0 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.66233 | | | | 0.00 | 0 | 0 |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB10 | | | | | | | | | | 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 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.18790 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF08 On 15/04/2019 Spot Bond | | | | | 0.00000 | 101.19221 | | | | 0.00 | 0 | 0 |
| Total HPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF09 On 15/04/2019 Spot Bond | | | | | 0.00000 | 101.12616 | | | | 0.00 | 0 | 0 |
| Total HPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 101.40802 | | | | 0.00 | 0 | 0 |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 7.19500 | 107.12243 | 7.19500 | 107.10186 | | | | 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 | 35.92458 | 100.00000 | 35.84550 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------|-------------|------------------|----------------------|
| Total HWAY20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2023 Spot Bond | | | 3.96000 | 281.26660 | 3.96000 | 281.24513 | | | | 0.00 | 0 | 0 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2024 Spot Bond | | | 4.14000 | 4.14000 | 4.14000 | 281.85383 | | | | 0.00 | 0 | 0 |
| Total HWAY24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY24 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 28/02/2033 Spot Bond | | | 3.91500 | 82.49353 | 3.91500 | 96.69323 | | | | 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 | | | 10.75000 | 91.73868 | 10.75000 | 91.71257 | | | | 0.00 | 0 | 3,170,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 3,170,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 3,170,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 12.05019 | 100.00000 | 12.02366 | | | | 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 | | | 10.77000 | 91.33018 | 10.77000 | 91.30414 | | | | 0.00 | 0 | 100,000,000 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 12.05004 | 100.00000 | 12.02351 | | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF08 On 15/07/2019 Spot Bond | | | | | 0.00000 | 101.27856 | | | | 0.00 | 0 | 0 |
| Total HWF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF09 On 19/09/2019 Spot Bond | | | | | 0.00000 | 101.87038 | | | | 0.00 | 0 | 0 |
| Total HWF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF09 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF10 On 30/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HWF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF10U | | | | | | | | | | 0.00 | 0 | 0 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | | 0.00 | 0 | 0 |
| l2025 On 31/01/2025 Spot Bond | | | 3.17000 | 131.46445 | 3.18000 | 131.38240 | | | 181,349,360,000,000.00 | | 57,208,000,000 | 116,189,500,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total I2025 SPOT | | | | | | | | | 11,349,360,000,000.00 | 57,208,000,000 | 116,189,500,000 |
| Total For I2025 | | | | | | | | | 11,349,360,000,000.00 | 57,208,000,000 | 116,189,500,000 |
| I2029 On 31/03/2029 Spot Bond | | | 3.22000 | 98.90619 | 3.22000 | 98.90056 | | | 30,203,600,000,000.00 | 9,380,000,000 | 67,870,400,000 |
| Total I2029 SPOT | | | | | | | | | 10,203,600,000,000.00 | 9,380,000,000 | 67,870,400,000 |
| Total For I2029 | | | | | | | | | 10,203,600,000,000.00 | 9,380,000,000 | 67,870,400,000 |
| I2033 On 28/02/2033 Spot Bond | | | 3.28500 | 100.61543 | 3.28500 | 100.60946 | | | 52,560,000,000,000.00 | 16,000,000,000 | 80,965,000,000 |
| Total I2033 SPOT | | | | | | | | | 12,560,000,000,000.00 | 16,000,000,000 | 80,965,000,000 |
| Total For I2033 | | | | | | | | | 12,560,000,000,000.00 | 16,000,000,000 | 80,965,000,000 |
| I2038 On 31/01/2038 Spot Bond | | | 3.33000 | 119.42662 | 3.34000 | 119.24142 | | | 443,589,300,000,000.00 | 133,210,000,000 | 217,682,700,000 |
| Total I2038 SPOT | | | | | | | | | 13,589,300,000,000.00 | 133,210,000,000 | 217,682,700,000 |
| Total For I2038 | | | | | | | | | 13,589,300,000,000.00 | 133,210,000,000 | 217,682,700,000 |
| I2046 On 31/03/2046 Spot Bond | | | 3.36000 | 112.01398 | 3.36000 | 112.00717 | | | 138,432,000,000,000.00 | 41,200,000,000 | 134,353,500,000 |
| Total I2046 SPOT | | | | | | | | | 18,432,000,000,000.00 | 41,200,000,000 | 134,353,500,000 |
| Total For I2046 | | | | | | | | | 18,432,000,000,000.00 | 41,200,000,000 | 134,353,500,000 |
| I2050 On 31/12/2050 Spot Bond | | | 3.38000 | 117.01876 | 3.39000 | 116.77172 | | | 219,767,600,000,000.00 | 65,020,000,000 | 93,075,580,224 |
| Total I2050 SPOT | | | | | | | | | 19,767,600,000,000.00 | 65,020,000,000 | 93,075,580,224 |
| Total For I2050 | | | | | | | | | 19,767,600,000,000.00 | 65,020,000,000 | 93,075,580,224 |
| 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 |
| 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 | 100.02130 | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total IBL100 SPOT | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| Total For IBL100 | | | | | | | | | 0.00 | 4,000,000,000 | 2,000,000,000 |
| IBL101 On 24/05/2022 Spot Bond | | | 9.27500 | 9.27500 | 9.27500 | 99.48841 | | | 0.00 | 0 | 0 |
| Total IBL101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.46749 | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | 0.00 | 0 | 0 |
| IBL104 On 17/07/2020 Spot Bond | | | 8.70500 | 8.70500 | 8.70500 | 100.96406 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL106 On 06/08/2020 Spot Bond | | | 8.28000 | 8.28000 | 8.28000 | 100.46877 | | | | 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 | 100.01710 | | | | 0.00 | 0 | 0 |
| Total IBL108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL108 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL109 On 07/12/2023 Spot Bond | | | 4.07000 | 287.14343 | 4.07000 | 287.12063 | | | | 0.00 | 0 | 0 |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL110 On 07/03/2019 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 101.80492 | | | | 0.00 | 0 | 0 |
| Total IBL110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL110 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL112 On 21/05/2020 Spot Bond | | | | | 0.00000 | 100.13481 | | | | 0.00 | 0 | 0 |
| Total IBL112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL112 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.13479 | | | | 0.00 | 0 | 0 |
| Total IBL113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL113 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 100.14027 | | | | 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 | 100.13842 | | | | 0.00 | 0 | 0 |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL116 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.53658 | | | | 0.00 | 0 | 0 |
| Total IBL116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL116 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL117 On 13/07/2019 Spot Bond | | | | | 0.00000 | 100.96546 | | | | 0.00 | 0 | 0 |
| Total IBL117 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL117 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL118 On 24/07/2020 Spot Bond | | | | | 0.00000 | 100.77368 | | | | 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 | 100.25453 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.09450 | | | | 0.00 | 0 | 0 |
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.53000 | 3.53000 | 3.53000 | 152.53373 | | | | 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 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total IBL43/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IBL45 On 21/12/2018 Spot Bond | | | 7.54000 | 7.54000 | 7.54000 | 103.48693 | | | | 0.00 | 0 | 0 |
| Total IBL45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL45 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 8.17500 | 8.17500 | 8.17500 | 101.66336 | | | | 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 | | | 7.79500 | 104.91549 | 7.79500 | 104.89369 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL56 On 31/01/2019 Spot Bond | | | | | 0.00000 | 100.66944 | | | | 0.00 | 0 | 0 |
| Total IBL56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL56 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL59 On 17/02/2019 Spot Bond | | | 7.28000 | 102.94191 | 7.28000 | 102.92170 | | | | 0.00 | 0 | 0 |
| Total IBL59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL59 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 9.96000 | 104.01818 | 9.96000 | 103.99071 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | | 0.00000 | 101.29310 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | | 0.00000 | 100.95279 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 100.67398 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|-------------------|-------------------|
| Total IBL65 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 4.23000 | 149.40095 | 4.23000 | 149.38855 | | | 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 | 100.98724 | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | 0.00 | 0 | 0 |
| IBL76 On 25/11/2018 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total IBL76 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL76 | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 100.56657 | | | 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 | | | 10.01000 | 100.16182 | 10.01000 | 100.13480 | | | 0.00 | 0 | 0 |
| Total IBL78 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | 0.00 | 0 | 0 |
| IBL79 On 27/01/2019 Spot Bond | | | 7.11000 | 103.78697 | 7.11000 | 103.76699 | | | 0.00 | 0 | 0 |
| Total IBL79 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL79 | | | | | | | | | 0.00 | 0 | 0 |
| IBL80U On 02/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL80U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL80U | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | 0.00 | 0 | 0 |
| IBL82 On 29/01/2019 Spot Bond | | | | | 0.00000 | 100.77941 | | | 0.00 | 92,000,000 | 46,000,000 |
| Total IBL82 SPOT | | | | | | | | | 0.00 | 92,000,000 | 46,000,000 |
| Total For IBL82 | | | | | | | | | 0.00 | 92,000,000 | 46,000,000 |
| IBL83 On 22/03/2019 Spot Bond | | | | | 0.00000 | 101.48425 | | | 0.00 | 0 | 0 |
| Total IBL83 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL83 | | | | | | | | | 0.00 | 0 | 0 |
| IBL84U On 21/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 9,300,000,000,000.00 | 0.00 | 93,000,000 | 46,500,000 |
| Total IBL84U SPOT | | | | | | | | 9,300,000,000,000.00 | 0.00 | 93,000,000 | 46,500,000 |
| Total For IBL84U | | | | | | | | 9,300,000,000,000.00 | 0.00 | 93,000,000 | 46,500,000 |
| IBL85 On 20/05/2019 Spot Bond | | | | | 0.00000 | 100.41942 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IBL85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL85 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.15760 | | | | 0.00 | 0 | 0 |
| Total IBL86 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL86 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL87 On 20/05/2019 Spot Bond | | | 7.41000 | 101.31662 | 7.41000 | 101.29676 | | | | 0.00 | 0 | 0 |
| Total IBL87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL87 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL88 On 20/05/2021 Spot Bond | | | 8.76000 | 103.63183 | 8.76000 | 103.60729 | | | | 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 | 22.52987 | 100.00000 | 22.47946 | | | | 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 | 100.02523 | | | | 0.00 | 0 | 0 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL89 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL90U On 20/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL90U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL90U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 101.10389 | | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL94 On 06/09/2019 Spot Bond | | | | | 0.00000 | 99.87047 | | | | 0.00 | 0 | 0 |
| Total IBL94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL94 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 103.04734 | | | | 0.00 | 0 | 500,000,000 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| IBL96 On 21/09/2019 Spot Bond | | | | | 0.00000 | 102.01303 | | | | 0.00 | 0 | 0 |
| Total IBL96 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL96 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | | 0.00000 | 101.29449 | | | | 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 | 101.93553 | | | | 0.00 | 20,400,000,000 | 15,000,000,000 |

| 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 IBL98 SPOT | | | | | | | | | | 0.00 | 20,400,000,000 | 15,000,000,000 |
| Total For IBL98 | | | | | | | | | | 0.00 | 20,400,000,000 | 15,000,000,000 |
| IBL99 On 21/10/2019 Spot Bond | | | 8.45000 | 101.38926 | 8.45000 | 101.36621 | | | | 0.00 | 0 | 0 |
| Total IBL99 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL99 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDC02L On 28/02/2028 Spot Bond | | | 100.00000 | 11.37903 | 100.00000 | 11.35398 | | | | 0.00 | 0 | 0 |
| Total IDC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCC01 On 06/12/2018 Spot Bond | | | | | 0.00000 | 99.81690 | | | | 0.00 | 0 | 0 |
| Total IDCC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCC01 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCC02 On 26/04/2019 Spot Bond | | | | | 0.00000 | 100.70716 | | | | 0.00 | 0 | 0 |
| Total IDCC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 8.51000 | 100.54142 | 8.51000 | 100.51841 | | | 553,150,000,000.00 | | 65,000,000 | 1,582,500,000 |
| Total IDCG03 SPOT | | | | | | | | | 553,150,000,000.00 | | 65,000,000 | 1,582,500,000 |
| Total For IDCG03 | | | | | | | | | 553,150,000,000.00 | | 65,000,000 | 1,582,500,000 |
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.43276 | | | | 0.00 | 0 | 0 |
| Total IDCG05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG05 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG06 On 24/11/2024 Spot Bond | | | 9.93000 | 98.41799 | 9.93000 | 98.39164 | | | | 0.00 | 0 | 0 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.33096 | | | | 0.00 | 0 | 0 |
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 13/05/2030 Spot Bond | | | 11.76500 | 97.41400 | 11.76500 | 97.32082 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | | 0.00000 | 102.49445 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 101.99973 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.28000 | 107.98272 | 10.28000 | 107.95315 | | | | 0.00 | 0 | 0 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG12 On 26/04/2021 Spot Bond | | | | | 0.00000 | 101.16048 | | | | 0.00 | 0 | 0 |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 100.77278 | | | | 0.00 | 0 | 0 |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG14 On 12/11/2021 Spot Bond | | | | | 0.00000 | 100.34489 | | | | 0.00 | 0 | 0 |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 100.36092 | | | | 0.00 | 0 | 0 |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG16 On 12/11/2025 Spot Bond | | | | | 0.00000 | 100.36897 | | | | 0.00 | 0 | 0 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 100.44710 | | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 101.70594 | | | | 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 | 5.62870 | 100.00000 | 5.61617 | | | | 0.00 | 0 | 0 |
| Total IDCP2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP2U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP3L On 04/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP3U | | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 9.18000 | 101.97295 | 9.18000 | 101.94795 | | | | 0.00 | 0 | 0 |

| Contract 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 | | | 7.41000 | 103.97232 | 7.41000 | 103.95153 | | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | | 0.00 | 0 | 0 |
| IN286U On 15/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN286U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN286U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN303U On 01/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN303U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN303U | | | | | | | | | | 0.00 | 0 | 0 |
| IN304U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN304U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN304U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN313U On 11/12/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN313U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN313U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN342U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN342U | | | | | | | | | | 0.00 | 0 | 0 |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN345U | | | | | | | | | | 0.00 | 0 | 0 |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | 0 |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | 0 |
| IN367U On 22/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN367U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN367U | | | | | | | | | | 0.00 | 0 | 0 |
| IN378U On 16/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN378U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN378U | | | | | | | | | | 0.00 | 0 | 0 |
| IN385U On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN385U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN385U | | | | | | | | | | 0.00 | 0 | 0 |
| IN386U On 15/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN386U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN386U | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 75.78758 | | | | 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 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING335 On 15/08/2019 Spot Bond | | | | | 0.00000 | 104.74849 | | | | 0.00 | 0 | 0 |
| Total ING335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING335 | | | | | | | | | | 0.00 | 0 | 0 |
| ING360 On 22/09/2022 Spot Bond | | | | | 0.00000 | 101.66413 | | | | 0.00 | 0 | 0 |
| Total ING360 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING360 | | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 99.85022 | | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | 0 |
| ING370 On 29/01/2019 Spot Bond | | | | | 0.00000 | 100.65751 | | | | 0.00 | 0 | 0 |
| Total ING370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING370 | | | | | | | | | | 0.00 | 0 | 0 |
| ING371 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.63267 | | | | 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 | 100.67662 | | | | 0.00 | 0 | 0 |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | 0 |
| ING383 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.91706 | | | | 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 | 79.93258 | | | | 0.00 | 0 | 0 |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 100.58650 | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total For INLV01 | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 101.83281 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.56469 | | | | 0.00 | 0 | 0 |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV04 On 11/02/2021 Spot Bond | | | 11.06000 | 107.00622 | 11.06000 | 106.97492 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 102.59564 | | | | 0.00 | 0 | 2,450,000,000 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 2,450,000,000 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 2,450,000,000 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF09 On 01/07/2019 Spot Bond | | | | | 0.00000 | 101.56940 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 102.01155 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF14 On 17/12/2018 Spot Bond | | | | | 0.00000 | 101.71403 | | | | 0.00 | 0 | 0 |
| Total IPF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF14 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 102.00140 | | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 101.75128 | | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 101.49264 | | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 101.50980 | | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 101.52695 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.67008 | | | | 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 | 101.73202 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 101.80430 | | | | 0.00 | 0 | 0 |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF23U On 02/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF23U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 100.53137 | | | | 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 | 101.03720 | | | | 0.00 | 0 | 0 |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 100.43247 | | | | 0.00 | 0 | 0 |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 100.43709 | | | | 0.00 | 0 | 0 |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC20 On 25/01/2019 Spot Bond | | | | | 0.00000 | 100.65578 | | | | 0.00 | 0 | 0 |
| Total IPFC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC20 | | | | | | | | | | 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 | 100.89461 | 2.75000 | 100.88712 | | | | 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 | | | 6.48000 | 141.11140 | 6.48000 | 141.09103 | | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | 0 |
| IV025 On 12/09/2019 Spot Bond | | | | | 0.00000 | 102.41320 | | | | 0.00 | 0 | 0 |
| Total IV025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV025 | | | | | | | | | | 0.00 | 0 | 0 |
| IV026 On 27/09/2019 Spot Bond | | | | | 0.00000 | 101.10913 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total IV026 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV026 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 5.18000 | 5.18000 | 5.18000 | 117.33500 | | | | 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 | | | 5.18000 | 5.18000 | 5.18000 | 117.33500 | | | | 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 | 102.11583 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 100.94736 | | | | 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 | | | 10.96000 | 106.54037 | 10.96000 | 106.50947 | | | | 0.00 | 0 | 0 |
| Total IV034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV034 | | | | | | | | | | 0.00 | 0 | 0 |
| IV035 On 07/04/2022 Spot Bond | | | | | 0.00000 | 108.71706 | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total For IV035 | | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 101.12011 | | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 101.94667 | | | | 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 | | | 5.68000 | 5.68000 | 5.68000 | 143.11696 | | | | 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 | 104.80509 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For IV040 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| IV041 On 29/09/2021 Spot Bond | | | 11.31000 | 103.51087 | 11.31000 | 103.47942 | | | | 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 | 100.24749 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2021 Spot Bond | | | 11.20000 | 11.20000 | 11.20000 | 103.42347 | | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 100.83256 | | | | 0.00 | 0 | 0 |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | 0 |
| IV045 On 31/01/2022 Spot Bond | | | 5.03000 | 145.90379 | 5.03000 | 145.88857 | | | | 0.00 | 0 | 130,000,000 |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | 130,000,000 |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 102.00739 | | | | 0.00 | 0 | 0 |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV046 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | 0 |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV118U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV118U | | | | | | | | | | 0.00 | 0 | 0 |
| IV123U On 18/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV123U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV123U | | | | | | | | | | 0.00 | 0 | 0 |
| IV125U On 07/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV125U | | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 5.18000 | 156.37727 | 5.18000 | 156.36011 | | | | 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 |
| IVA865 On 29/11/2018 Spot Bond | | | 7.30000 | 7.30000 | 7.30000 | 99.86020 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVA865 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA865 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA866 On 06/12/2018 Spot Bond | | | 7.30000 | 7.30000 | 7.30000 | 99.72078 | | | | 0.00 | 0 | 0 |
| Total IVA866 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA866 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA867 On 13/12/2018 Spot Bond | | | 7.30000 | 7.30000 | 7.30000 | 99.58176 | | | | 0.00 | 0 | 0 |
| Total IVA867 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA867 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA871 On 10/01/2019 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 99.01635 | | | | 0.00 | 0 | 0 |
| Total IVA871 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA871 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA873 On 24/01/2019 Spot Bond | | | 7.40000 | 7.40000 | 7.40000 | 98.73885 | | | | 0.00 | 0 | 0 |
| Total IVA873 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA873 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA874 On 28/01/2019 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 98.64198 | | | | 0.00 | 0 | 0 |
| Total IVA874 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA874 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA876 On 05/02/2019 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 98.48229 | | | | 0.00 | 0 | 0 |
| Total IVA876 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA876 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA877 On 14/02/2019 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 98.30326 | | | | 0.00 | 0 | 0 |
| Total IVA877 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA877 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA878 On 21/02/2019 Spot Bond | | | 7.50000 | 7.50000 | 7.50000 | 98.16446 | | | | 0.00 | 0 | 0 |
| Total IVA878 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA878 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | | 0.00000 | 101.33487 | | | | 0.00 | 0 | 0 |
| Total IVC027 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC027 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC033 On 30/06/2019 Spot Bond | | | | | 0.00000 | 101.35386 | | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 101.38484 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | | 0.00000 | 100.00009 | | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 7.88000 | 104.24496 | 7.88000 | 104.22307 | | | | 0.00 | 0 | 0 |
| Total IVC036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 66.79250 | 100.00000 | 66.64548 | | | | 0.00 | 0 | 0 |
| Total IVC037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC037 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC038 On 16/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC038 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 8.83000 | 104.41230 | 8.83000 | 104.38778 | | | | 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 | 100.14606 | | | | 0.00 | 0 | 0 |
| Total IVC049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC049 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC055 On 26/03/2020 Spot Bond | | | | | 0.00000 | 101.72451 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | | 0.00000 | 100.51791 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC070 On 20/01/2019 Spot Bond | | | | | 0.00000 | 101.00863 | | | | 0.00 | 0 | 0 |
| Total IVC070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC070 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | | 0.00000 | 100.92160 | | | | 0.00 | 0 | 0 |
| Total IVC075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC075 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC081 On 14/07/2019 Spot Bond | | | | | 0.00000 | 101.08488 | | | | 0.00 | 0 | 0 |
| Total IVC081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC081 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.02345 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC093 On 24/11/2018 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total IVC093 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC093 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 9.68000 | 102.64468 | 9.68000 | 102.61818 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.46238 | | | | 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 | 100.73850 | | | | 0.00 | 0 | 0 |
| Total IVC102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.48562 | | | | 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 | 101.95544 | | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | | 0.00000 | 101.86929 | | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.47013 | | | | 0.00 | 0 | 42,500,000,000 |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | 42,500,000,000 |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | 42,500,000,000 |
| IVC108 On 29/07/2019 Spot Bond | | | | | 0.00000 | 100.76799 | | | | 0.00 | 0 | 0 |
| Total IVC108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC108 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 101.30283 | | | | 0.00 | 0 | 0 |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC110 On 19/05/2021 Spot Bond | | | 9.33000 | 101.19052 | 9.33000 | 101.16504 | | | | 0.00 | 0 | 0 |
| Total IVC110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC110 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC111 On 19/05/2020 Spot Bond | | | | | 0.00000 | 100.18762 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC111 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 101.89505 | | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 100.28539 | | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC119 On 21/02/2019 Spot Bond | | | | | 0.00000 | 100.14358 | | | | 0.00 | 0 | 0 |
| Total IVC119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC119 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC122 On 20/01/2020 Spot Bond | | | | | 0.00000 | 101.00344 | | | | 0.00 | 0 | 0 |
| Total IVC122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC122 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC126 On 30/04/2019 Spot Bond | | | | | 0.00000 | 100.69990 | | | | 0.00 | 0 | 0 |
| Total IVC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC126 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC127 On 27/12/2018 Spot Bond | | | | | 0.00000 | 101.39159 | | | | 0.00 | 0 | 0 |
| Total IVC127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC127 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC128 On 23/03/2019 Spot Bond | | | | | 0.00000 | 101.42397 | | | | 0.00 | 0 | 0 |
| Total IVC128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC128 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC129 On 26/03/2019 Spot Bond | | | | | 0.00000 | 101.37844 | | | | 0.00 | 0 | 0 |
| Total IVC129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC129 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC130 On 23/04/2019 Spot Bond | | | | | 0.00000 | 100.84734 | | | | 0.00 | 0 | 0 |
| Total IVC130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC130 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC131 On 08/05/2019 Spot Bond | | | | | 0.00000 | 100.74270 | | | | 0.00 | 0 | 0 |
| Total IVC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC131 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC132 On 31/05/2019 Spot Bond | | | | | 0.00000 | 99.93109 | | | | 0.00 | 0 | 0 |
| Total IVC132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC132 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC133 On 06/12/2019 Spot Bond | | | 8.02000 | 8.02000 | 8.02000 | 99.80683 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC133 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC134 On 25/07/2020 Spot Bond | | | | | 0.00000 | 100.69821 | | | | 0.00 | 0 | 0 |
| Total IVC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC134 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC135 On 31/07/2020 Spot Bond | | | | | 0.00000 | 100.65856 | | | | 0.00 | 0 | 0 |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 100.38819 | | | | 0.00 | 0 | 0 |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 99.95212 | | | | 0.00 | 0 | 0 |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC138 On 17/09/2019 Spot Bond | | | | | 0.00000 | 101.37737 | | | | 0.00 | 0 | 0 |
| Total IVC138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC138 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 100.95246 | | | | 0.00 | 0 | 0 |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC140 | | | | | | | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF51U On 04/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF51U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF51U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF56U On 12/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF56U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF56U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF58U On 01/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF58U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF58U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF60U On 16/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF60U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF60U | | | | | | | | | | 0.00 | 0 | 0 |
| IVS01U On 23/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVS01U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS01 On 31/01/2019 Spot Bond | | | | | 0.00000 | 100.76755 | | | | 0.00 | 0 | 0 |
| Total JAS01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS01 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 101.11425 | | | | 0.00 | 0 | 0 |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP002 On 13/06/2019 Spot Bond | | | | | 0.00000 | 101.87751 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 06/06/2019 Spot Bond | | | | | 0.00000 | 99.79065 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP003 On 29/06/2021 Spot Bond | | | | | 0.00000 | 101.45464 | | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 26/10/2021 Spot Bond | | | 8.88000 | 104.30149 | 8.88000 | 104.27660 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 28/11/2019 Spot Bond | | | | | 0.00000 | 100.40461 | | | | 0.00 | 0 | 2,872,700 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 2,872,700 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 2,872,700 |
| KAP008 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.02282 | | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 15/09/2020 Spot Bond | | | | | 0.00000 | 102.22721 | | | | 0.00 | 0 | 0 |
| Total KAP010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP010 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP010 On 01/12/2022 Spot Bond | | | | | 0.00000 | 99.86174 | | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP012 On 01/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | | 0.00 | 0 | 0 |
| KAP04U On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.17567 | | | | 0.00 | 0 | 0 |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 05/08/2020 Spot Bond | | | | | 0.00000 | 101.96264 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB009 On 12/07/2020 Spot Bond | | | | | 0.00000 | 101.16994 | | | | 0.00 | 0 | 0 |
| Total KST01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KST01 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 10.27000 | 119.60407 | 10.27000 | 119.57098 | | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK05 On 28/02/2019 Spot Bond | | | | | 0.00000 | 100.12317 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total LBK05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK05 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | | 0.00000 | 100.73614 | | | | 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 | | | 8.37500 | 101.17095 | 8.37500 | 101.14839 | | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 100.00000 | 9.62000 | 99.97447 | | | | 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 | 102.47791 | 9.71000 | 102.45151 | | | | 0.00 | 0 | 0 |
| Total LBK12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK12U | | | | | | | | | | 0.00 | 0 | 0 |
| LBK15 On 12/10/2021 Spot Bond | | | | | 0.00000 | 105.29944 | | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | | 0.00000 | 99.93092 | | | | 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 | 102.41051 | | | | 0.00 | 0 | 0 |
| Total LBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 105.31316 | | | | 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 | | | 10.06000 | 100.13571 | 10.06000 | 105.19384 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.00922 | | | | 0.00 | 0 | 0 |
| Total LBK22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK22 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 99.80946 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| Total LBK23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK23 | | | | | | | | | 0.00 | 0 | 0 |
| LBK24 On 10/10/2024 Spot Bond | | | 10.21000 | 101.70671 | 10.21000 | 101.67890 | | | 0.00 | 0 | 4,000,000,000 |
| Total LBK24 SPOT | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For LBK24 | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| LBK25 On 25/03/2019 Spot Bond | | | | | 0.00000 | 101.59713 | | | 0.00 | 0 | 400,000,000 |
| Total LBK25 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For LBK25 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 101.66097 | | | 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 | 101.58701 | | | 0.00 | 0 | 0 |
| Total LBK27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK27 | | | | | | | | | 0.00 | 0 | 0 |
| LBK28 On 15/05/2028 Spot Bond | | | 11.16500 | 96.91792 | 11.16500 | 96.88883 | | | 0.00 | 0 | 1,000,000,000 |
| Total LBK28 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For LBK28 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| LBK29 On 07/06/2023 Spot Bond | | | 9.96000 | 103.73777 | 9.96000 | 103.71022 | | | 0.00 | 0 | 0 |
| Total LBK29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK29 | | | | | | | | | 0.00 | 0 | 0 |
| LBK30 On 20/09/2021 Spot Bond | | | | | 0.00000 | 101.57568 | | | 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 | 101.68681 | | | 0.00 | 0 | 0 |
| Total LBK31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK31 | | | | | | | | | 0.00 | 0 | 0 |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 100.47075 | | | 0.00 | 0 | 0 |
| Total LBK32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK32 | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 7.52500 | 105.20817 | 7.52500 | 105.18705 | | | 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 | 103.04412 | | | 0.00 | 0 | 0 |
| Total LGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL05 | | | | | | | | | 0.00 | 0 | 0 |
| LGL06 On 04/10/2022 Spot Bond | | | 10.06000 | 101.95274 | 10.06000 | 101.92525 | | | 0.00 | 0 | 2,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| Total 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 | 102.28191 | | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL07 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 102.07500 | | | | 0.00 | 0 | 0 |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 102.96892 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For LGL09 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.23211 | | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| LHC05L On 27/11/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC05U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC06L On 21/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC06U | | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.37500 | 102.23365 | 12.37500 | 102.19976 | | | | 0.00 | 0 | 0 |
| Total LHL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 100.49752 | | | | 0.00 | 0 | 0 |
| Total LHL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL26 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL27 On 13/02/2021 Spot Bond | | | | | 0.00000 | 100.44089 | | | | 0.00 | 0 | 0 |
| Total LHL27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL27 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL28 On 13/02/2022 Spot Bond | | | | | 0.00000 | 100.49316 | | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | | 0.00000 | 101.66565 | | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 100.16584 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.73712 | | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 100.18696 | | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ11-On 10/12/2018 Spot Bond | | | | | 0.00000 | 101.70605 | | | | 0.00 | 150,000,000 | 150,000,000 |
| Total MAQ114 SPOT | | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| Total For MAQ114 | | | | | | | | | | 0.00 | 150,000,000 | 150,000,000 |
| MAQ11 On 31/01/2019 Spot Bond | | | | | 0.00000 | 100.59661 | | | | 0.00 | 400,000,000 | 400,000,000 |
| Total MAQ117 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 400,000,000 |
| Total For MAQ117 | | | | | | | | | | 0.00 | 400,000,000 | 400,000,000 |
| MAQ12 On 10/12/2018 Spot Bond | | | | | 0.00000 | 99.74015 | | | | 0.00 | 0 | 0 |
| Total MAQ127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ127 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 11/02/2019 Spot Bond | | | | | 0.00000 | 98.48489 | | | | 0.00 | 0 | 0 |
| Total MAQ128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ128 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 04/11/2019 Spot Bond | | | | | 0.00000 | 100.39697 | | | | 0.00 | 0 | 0 |
| Total MAQ129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ129 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/06/2019 Spot Bond | | | | | 0.00000 | 100.14214 | | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 14/03/2019 Spot Bond | | | | | 0.00000 | 102.01137 | | | | 0.00 | 0 | 0 |
| Total MBF049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.55306 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total MBF051 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For MBF051 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| MBF05 On 16/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBF051/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF051/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/09/2019 Spot Bond | | | | | 0.00000 | 101.71366 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total MBF053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF053 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.78997 | | | | 0.00 | 26,000,000 | 26,000,000 |
| Total MBF055 SPOT | | | | | | | | | | 0.00 | 26,000,000 | 26,000,000 |
| Total For MBF055 | | | | | | | | | | 0.00 | 26,000,000 | 26,000,000 |
| MBF05: On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.33496 | | | | 0.00 | 0 | 0 |
| Total MBF057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF057 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 21/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBF058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF058 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05: On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.13286 | | | | 0.00 | 0 | 0 |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 17/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MBF060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF060 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.17917 | | | | 0.00 | 0 | 0 |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF061 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 12/09/2019 Spot Bond | | | | | 0.00000 | 101.77958 | | | | 0.00 | 0 | 0 |
| Total MBP035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP035 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 11/04/2020 Spot Bond | | | | | 0.00000 | 101.07090 | | | | 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 | 100.02070 | | | | 0.00 | 0 | 0 |
| Total MBP037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03: On 02/11/2022 Spot Bond | | | | | 0.00000 | 100.57737 | | | | 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 | 100.08160 | | | | 0.00 | 0 | 0 |
| Total MBP039 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP039 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 23/02/2023 Spot Bond | | | | | 0.00000 | 100.08320 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 100.97482 | | | | 0.00 | 0 | 0 |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 26/04/2021 Spot Bond | | | | | 0.00000 | 100.72267 | | | | 0.00 | 0 | 0 |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/07/2023 Spot Bond | | | | | 0.00000 | 100.66135 | | | | 0.00 | 0 | 0 |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/09/2021 Spot Bond | | | | | 0.00000 | 101.35435 | | | | 0.00 | 0 | 0 |
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.37095 | | | | 0.00 | 0 | 0 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 7.51000 | 101.61144 | 7.51000 | 101.59112 | | | | 0.00 | 0 | 0 |
| Total MBSA01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.00000 | 101.42744 | 8.00000 | 101.40586 | | | | 0.00 | 0 | 0 |
| Total MBSA01/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA01/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 7.42000 | 101.60218 | 7.42000 | 101.58209 | | | | 0.00 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 101.04847 | 8.91000 | 101.02461 | | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/01/2019 Spot Bond | | | | | 0.00000 | 103.39881 | | | | 0.00 | 0 | 0 |
| Total MEFSA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | | 0.00000 | 103.53512 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2019 Spot Bond | | | 7.53000 | 103.85583 | 7.53000 | 103.83457 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total MEFSB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB4 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 9.08500 | 106.40654 | 9.08500 | 106.38086 | | | | 0.00 | 0 | 0 |
| Total MEFSB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSB5 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.55526 | | | | 0.00 | 0 | 0 |
| Total MFS1A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1A2 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1B On 20/09/2019 Spot Bond | | | 8.17500 | 8.17500 | 8.17500 | 103.52651 | | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | | 0.00 | 0 | 0 |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 102.87959 | | | | 0.00 | 0 | 0 |
| Total MIIL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF10 On 15/12/2024 Spot Bond | | | | | 0.00000 | 104.57436 | | | | 0.00 | 0 | 0 |
| Total MMF101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF101 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF20 On 15/12/2024 Spot Bond | | | | | 0.00000 | 104.95005 | | | | 0.00 | 0 | 0 |
| Total MMF201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF201 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF30 On 15/12/2024 Spot Bond | | | | | 0.00000 | 102.24305 | | | | 0.00 | 0 | 0 |
| Total MMF301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF301 | | | | | | | | | | 0.00 | 0 | 0 |
| MMF40 On 15/12/2024 Spot Bond | | | | | 0.00000 | 102.44715 | | | | 0.00 | 0 | 0 |
| Total MMF401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF401 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2019 Spot Bond | | | | | 0.00000 | 101.65431 | | | | 0.00 | 0 | 4,831,000 |
| Total MMIG01 SPOT | | | | | | | | | | 0.00 | 0 | 4,831,000 |
| Total For MMIG01 | | | | | | | | | | 0.00 | 0 | 4,831,000 |
| MMIG0 On 17/03/2021 Spot Bond | | | 8.91000 | 8.91000 | 8.91000 | 104.30660 | | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2020 Spot Bond | | | | | 0.00000 | 99.92663 | | | | 0.00 | 2,980,000,000 | 1,490,000,000 |
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 2,980,000,000 | 1,490,000,000 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 2,980,000,000 | 1,490,000,000 |
| MMIG0 On 12/08/2025 Spot Bond | | | 11.73000 | 11.73000 | 11.73000 | 101.28674 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 12/08/2022 Spot Bond | | | 10.26000 | 10.26000 | 10.26000 | 104.93769 | | | | 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 | 101.77072 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total MMIG06 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For MMIG06 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 102.89829 | | | | 0.00 | 0 | 0 |
| Total MQB003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MQB003 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN06 On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.92609 | | | | 0.00 | 0 | 0 |
| Total MTN06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN06 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 101.53337 | | | | 0.00 | 0 | 0 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN07 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 101.84443 | | | | 0.00 | 0 | 0 |
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN08 On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MTN08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08U | | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.64976 | | | | 0.00 | 0 | 4,766,200 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | 4,766,200 |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | 4,766,200 |
| MTN09 On 20/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MTN09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09U | | | | | | | | | | 0.00 | 0 | 0 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.53468 | | | | 0.00 | 0 | 0 |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN10 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.04938 | | | | 0.00 | 0 | 0 |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 99.44173 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 99.83780 | | | | 0.00 | 0 | 0 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA3L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA3U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.36877 | | | | 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 | 100.02712 | | | | 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 | 100.11887 | | | | 0.00 | 0 | 0 |
| Total MWAR03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | | 0.00 | 0 | 0 |
| N4A211On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | | 0.00 | 0 | 0 |
| N6A19 On 20/12/2018 Spot Bond | | | | | 0.00000 | 101.48482 | | | | 0.00 | 0 | 0 |
| Total N6A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6A19 | | | | | | | | | | 0.00 | 0 | 0 |
| N6B26 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.81499 | | | | 0.00 | 0 | 0 |
| Total N6B26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6B26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 101.91644 | | | | 0.00 | 0 | 0 |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6C26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 101.61810 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|-----------------------|
| Total N6D26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6D26 | | | | | | | | | 0.00 | 0 | 0 |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 101.71245 | | | 0.00 | 0 | 0 |
| Total N6E26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6E26 | | | | | | | | | 0.00 | 0 | 0 |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 102.02692 | | | 0.00 | 0 | 0 |
| Total N6F26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6F26 | | | | | | | | | 0.00 | 0 | 0 |
| N6G26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 102.43334 | | | 0.00 | 0 | 0 |
| Total N6G26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6G26 | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 9.51000 | 96.14200 | 9.51000 | 96.11733 | | | 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 | | | 7.98000 | 106.33174 | 7.98000 | 106.30901 | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | 0.00 | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 9.86000 | 103.96056 | 9.86000 | 103.93337 | | | 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 | | | 10.73000 | 102.23593 | 10.73000 | 102.20689 | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | 0.00 | 0 | 0 |
| NBK11/On 28/11/2020 Spot Bond | | | 8.45000 | 100.84852 | 8.45000 | 100.82584 | | | 0.00 | 0 | 12,000,000,000 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 12,000,000,000 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 12,000,000,000 |
| NBK12/On 19/03/2021 Spot Bond | | | 8.05500 | 104.53117 | 8.05500 | 104.50837 | | | 0.00 | 0 | 0 |
| Total NBK12A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A | | | | | | | | | 0.00 | 0 | 0 |
| NBK12/On 19/03/2021 Spot Bond | | | 9.38000 | 101.78836 | 9.38000 | 101.76260 | | | 0.00 | 0 | 0 |
| Total NBK12A/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK12A/R208 | | | | | | | | | 0.00 | 0 | 0 |
| NBK13/On 19/03/2024 Spot Bond | | | 9.66000 | 102.13973 | 9.66000 | 102.11311 | | 3,670,800,000,000.00 | | 380,000,000 | 190,000,000 |
| Total NBK13A SPOT | | | | | | | | 3,670,800,000,000.00 | | 380,000,000 | 190,000,000 |
| Total For NBK13A | | | | | | | | 3,670,800,000,000.00 | | 380,000,000 | 190,000,000 |
| NBK14/On 25/06/2021 Spot Bond | | | 8.38000 | 106.01584 | 8.38000 | 105.99206 | | 0.00 | | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK14A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK15/On 11/02/2022 Spot Bond | | | 9.01000 | 101.97951 | 9.01000 | 101.95509 | | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK16/On 12/02/2025 Spot Bond | | | 9.86500 | 100.80462 | 9.86500 | 100.77824 | | | | 0.00 | 0 | 350,000,000 |
| Total NBK16A SPOT | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| Total For NBK16A | | | | | | | | | | 0.00 | 0 | 350,000,000 |
| NBK17/On 22/04/2026 Spot Bond | | | 10.04000 | 100.52961 | 10.04000 | 100.50256 | | | | 0.00 | 0 | 1,220,000,000 |
| Total NBK17A SPOT | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| Total For NBK17A | | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| NBK18/On 01/06/2020 Spot Bond | | | 7.22000 | 102.79190 | 7.22000 | 102.77198 | | | | 0.00 | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK18A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK19/On 01/06/2022 Spot Bond | | | 9.16000 | 101.33570 | 9.16000 | 101.31090 | | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/On 01/06/2026 Spot Bond | | | 10.09000 | 101.31522 | 10.09000 | 101.28798 | | | | 0.00 | 0 | 0 |
| Total NBK20A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/On 25/06/2021 Spot Bond | | | | | 0.00000 | 101.67024 | | | | 0.00 | 0 | 0 |
| Total NBK20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK20B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK21/On 21/07/2027 Spot Bond | | | 10.49000 | 104.51017 | 10.49000 | 104.48113 | | | | 0.00 | 0 | 10,000,000 |
| Total NBK21A SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NBK21A | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NBK22/On 19/11/2022 Spot Bond | | | 10.00000 | 100.46966 | 10.00000 | 100.44258 | | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23/On 19/11/2025 Spot Bond | | | 10.00000 | 103.64142 | 10.00000 | 103.61348 | | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK23/On 12/02/2020 Spot Bond | | | | | 0.00000 | 100.40788 | | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24/On 19/11/2027 Spot Bond | | | 10.08000 | 105.23871 | 10.08000 | 105.21012 | | | | 0.00 | 0 | 1,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK24A SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 100.35585 | | | | 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 | | | 9.56000 | 9.56000 | 9.56000 | 106.67360 | | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 101.70239 | | | | 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 | 13.53846 | 100.00000 | 13.50816 | | | | 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 | 104.09660 | | | | 0.00 | 0 | 0 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK26B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK27I On 10/05/2026 Spot Bond | | | 10.29000 | 104.94211 | 10.29000 | 104.91303 | | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK28I On 02/08/2023 Spot Bond | | | 9.91000 | 103.54916 | 9.91000 | 103.52194 | | | | 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 | 101.00172 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 31/07/2026 Spot Bond | | | 10.23000 | 104.80604 | 10.23000 | 104.77763 | | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29I On 18/02/2019 Spot Bond | | | | | 0.00000 | 100.36632 | | | | 0.00 | 0 | 0 |
| Total NBK29B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK30I On 20/02/2024 Spot Bond | | | 9.67500 | 102.27837 | 9.67500 | 102.25212 | | | | 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 | 101.40152 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NBK30B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK31 On 09/11/2023 Spot Bond | | | 9.23000 | 106.33220 | 9.23000 | 101.16100 | | | | 0.00 | 0 | 0 |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK311 On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.19383 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK321 On 26/02/2019 Spot Bond | | | | | 0.00000 | 100.02128 | | | | 0.00 | 0 | 0 |
| Total NBK32B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK32B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK331 On 10/05/2019 Spot Bond | | | | | 0.00000 | 100.70230 | | | | 0.00 | 0 | 0 |
| Total NBK33B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK33B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK341 On 10/05/2021 Spot Bond | | | | | 0.00000 | 102.06765 | | | | 0.00 | 0 | 0 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK34B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK351 On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.33639 | | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK361 On 10/05/2026 Spot Bond | | | | | 0.00000 | 103.24434 | | | | 0.00 | 0 | 10,000,000 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NBK36B | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NBK371 On 02/08/2019 Spot Bond | | | | | 0.00000 | 100.71379 | | | | 0.00 | 0 | 0 |
| Total NBK37B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK37B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK381 On 02/08/2021 Spot Bond | | | | | 0.00000 | 102.15106 | | | | 0.00 | 0 | 5,500,000,000 |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 5,500,000,000 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 5,500,000,000 |
| NBK3A On 09/09/2019 Spot Bond | | | 7.09000 | 105.69666 | 7.09000 | 105.67632 | | | | 0.00 | 0 | 0 |
| Total NBK3A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 100.00000 | 60.73745 | 100.00000 | 60.60154 | | | | 0.00 | 0 | 0 |
| Total NBK3A/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK3A/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 11.50500 | 11.50500 | 11.50500 | 52.49539 | | | | 0.00 | 0 | 0 |

| Contract 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 | 100.69120 | | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | | 0.00000 | 100.64774 | | | | 0.00 | 6,640,000,000 | 3,320,000,000 |
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 6,640,000,000 | 3,320,000,000 |
| Total For NBK41B | | | | | | | | | | 0.00 | 6,640,000,000 | 3,320,000,000 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.18994 | | | | 0.00 | 25,000,000 | 525,000,000 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 25,000,000 | 525,000,000 |
| Total For NBK42B | | | | | | | | | | 0.00 | 25,000,000 | 525,000,000 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 100.55901 | | | | 0.00 | 0 | 50,000,000 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.57274 | | | | 0.00 | 0 | 0 |
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK44B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 100.80339 | | | | 0.00 | 0 | 850,000,000 |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | 850,000,000 |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | 850,000,000 |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 100.28607 | | | | 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 | 100.89808 | | | | 0.00 | 0 | 0 |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.40343 | | | | 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 | 100.41553 | | | | 0.00 | 0 | 0 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 100.42267 | | | | 0.00 | 0 | 0 |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 102.62709 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.69413 | | | | 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 | | | 10.67500 | 101.93964 | 10.67500 | 101.91035 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.68487 | | | | 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 | | | 10.71000 | 101.09361 | 10.71000 | 101.06448 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8: On 20/03/2024 Spot Bond | | | | | 0.00000 | 101.69413 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2024 Spot Bond | | | | | 0.00000 | 101.70882 | | | | 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 | 101.72734 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9: On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.63875 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NED01: On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | | 0.00 | 0 | 0 |
| NED02: On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|----------------------|
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED03U | | | | | | | | | 0.00 | 0 | 0 |
| NED04 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED04U | | | | | | | | | 0.00 | 0 | 0 |
| NED05 On 20/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED05U | | | | | | | | | 0.00 | 0 | 0 |
| NED06 On 26/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED06U | | | | | | | | | 0.00 | 0 | 0 |
| NED07 On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED07U | | | | | | | | | 0.00 | 0 | 0 |
| NED14 On 29/11/2018 Spot Bond | | | | | 0.00000 | 99.95550 | | | 0.00 | 0 | 0 |
| Total NED14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED14 | | | | | | | | | 0.00 | 0 | 0 |
| NED15 On 08/04/2019 Spot Bond | | | 7.81000 | 7.81000 | 7.81000 | 102.35408 | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2019 Spot Bond | | | | | 0.00000 | 101.71037 | | | 0.00 | 0 | 0 |
| Total NED16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED16 | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | | 0.00000 | 101.16348 | | | 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 | 101.13606 | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | | 0.00000 | 103.92261 | | | 0.00 | 92,000,000 | 46,000,000 |
| Total NED19 SPOT | | | | | | | | | 0.00 | 92,000,000 | 46,000,000 |
| Total For NED19 | | | | | | | | | 0.00 | 92,000,000 | 46,000,000 |
| NED20 On 01/07/2020 Spot Bond | | | 8.57500 | 108.54641 | 8.57500 | 108.52164 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|--------------------|
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 104.55489 | | | 0.00 | 0 | 0 |
| Total NEDT1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NEDT1A | | | | | | | | | 0.00 | 0 | 0 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 103.50304 | | | 0.00 | 0 | 10,000,000 |
| Total NEDT1B SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For NEDT1B | | | | | | | | | 0.00 | 0 | 10,000,000 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 106.81121 | | | 0.00 | 20,000,000 | 20,000,000 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| Total For NGL01 | | | | | | | | | 0.00 | 20,000,000 | 20,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 107.02538 | | | 0.00 | 60,000,000 | 60,000,000 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 60,000,000 | 60,000,000 |
| Total For NGL02 | | | | | | | | | 0.00 | 60,000,000 | 60,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.02750 | | | 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 | 104.32198 | | | 0.00 | 0 | 1,634,500 |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 0 | 1,634,500 |
| Total For NGL04 | | | | | | | | | 0.00 | 0 | 1,634,500 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 102.07157 | | | 0.00 | 0 | 0 |
| Total NGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL05 | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1 On 01/07/2022 Spot Bond | | | | | 0.00000 | 101.97950 | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1 On 20/10/2023 Spot Bond | | | | | 0.00000 | 101.25294 | | | 0.00 | 85,000,000 | 250,000,000 |
| Total NGLT1B SPOT | | | | | | | | | 0.00 | 85,000,000 | 250,000,000 |
| Total For NGLT1B | | | | | | | | | 0.00 | 85,000,000 | 250,000,000 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | 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 | 100.57908 | 13.50000 | 100.54278 | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/06/2019 Spot Bond | | | | | 0.00000 | 102.32561 | | | 0.00 | 0 | 0 |
| Total NHM003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM003 | | | | | | | | | 0.00 | 0 | 0 |

| 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 20/04/2019 Spot Bond | | | | | 0.00000 | 106.66027 | | | 0.00 | 0 | 0 |
| Total NHM004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM004 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 18/05/2019 Spot Bond | | | | | 0.00000 | 105.81644 | | | 0.00 | 0 | 0 |
| Total NHM005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM005 | | | | | | | | | 0.00 | 0 | 0 |
| NI202 On 07/12/2033 Spot Bond | | | 4.52000 | 4.52000 | 4.52000 | 196.93945 | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI202 | | | | | | | | | 0.00 | 0 | 0 |
| NI25 On 31/01/2025 Spot Bond | | | 3.93500 | 3.93500 | 3.93500 | 125.86684 | | | 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 | | | 4.47000 | 4.47000 | 4.47000 | 88.23303 | | | 0.00 | 0 | 120,000,000 |
| Total NI29 SPOT | | | | | | | | | 0.00 | 0 | 120,000,000 |
| Total For NI29 | | | | | | | | | 0.00 | 0 | 120,000,000 |
| NI38 On 31/01/2038 Spot Bond | | | 4.59000 | 4.59000 | 4.59000 | 99.29229 | | | 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 | | | 4.04000 | 4.04000 | 4.04000 | 125.12073 | | | 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 | | | 4.43000 | 4.43000 | 4.43000 | 122.39308 | | | 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 | | | 4.36000 | 4.36000 | 4.36000 | 166.97119 | | | 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 | | | 4.74000 | 161.97000 | 4.74000 | 161.95415 | | | 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 | | | 4.81000 | 75.11903 | 4.81000 | 96.21520 | | | 0.00 | 0 | 0 |
| Total NILB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB17 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| NMP20 On 24/07/2020 Spot Bond | | | 7.22500 | 106.46844 | 7.22500 | 106.44790 | | | 15,073,607,812,500.00 | 2,086,312,500 | 695,437,500 |
| Total NMP20N SPOT | | | | | | | | | 15,073,607,812,500.00 | 2,086,312,500 | 695,437,500 |
| Total For NMP20N | | | | | | | | | 15,073,607,812,500.00 | 2,086,312,500 | 695,437,500 |
| NN01U On 26/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NN01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN01U | | | | | | | | | 0.00 | 0 | 0 |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 93.28707 | | | 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 | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 12,000,000,000 |
| Total NN03 SPOT | | | | | | | | | 0.00 | 0 | 12,000,000,000 |
| Total For NN03 | | | | | | | | | 0.00 | 0 | 12,000,000,000 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 7.85500 | 7.85500 | 7.85500 | 103.72692 | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2019 Spot Bond | | | | | 0.00000 | 100.11538 | | | 0.00 | 0 | 0 |
| Total NQ1A21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.57447 | | | 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 | 100.02506 | | | 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 | 100.02527 | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 8.05500 | 8.05500 | 8.05500 | 103.72357 | | | 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 | 100.02490 | | | 0.00 | 0 | 0 |
| Total NQ1B17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B17 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2 On 22/05/2023 Spot Bond | | | | | 0.00000 | 100.03072 | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B20 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NQ1C1 On 22/05/2020 Spot Bond | | | 8.25500 | 8.25500 | 8.25500 | 103.72024 | | | | 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 | 100.03077 | | | | 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 | 100.04439 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2019 Spot Bond | | | | | 0.00000 | 100.13216 | | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA01: On 30/11/2018 Spot Bond | | | 7.29000 | 99.96007 | 7.29000 | 99.94012 | | | | 0.00 | 0 | 0 |
| Total NRA018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA018 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/10/2022 Spot Bond | | | 8.96000 | 111.61325 | 8.96000 | 111.58622 | | | | 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 | | | 4.20000 | 177.02899 | 4.20000 | 177.01431 | | | | 0.00 | 0 | 0 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 30/11/2028 Spot Bond | | | 11.38000 | 105.05389 | 11.38000 | 105.02213 | | | | 0.00 | 0 | 6,340,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 6,340,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 6,340,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 12.22211 | 100.00000 | 12.19506 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NSN96: On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN96U | | | | | | | | | | 0.00 | 0 | 0 |
| NSN97: On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN97U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN97U | | | | | | | | | | 0.00 | 0 | 0 |
| NSN98: On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN98U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN98U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| NSN99 On 26/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NSN99U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN99U | | | | | | | | | 0.00 | 0 | 0 |
| NTC18 On 27/02/2019 Spot Bond | | | | | 0.00000 | 100.13586 | | | 0.00 | 0 | 160,000,000 |
| Total NTC18 SPOT | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For NTC18 | | | | | | | | | 0.00 | 0 | 160,000,000 |
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.52071 | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | 0.00 | 0 | 0 |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.34061 | | | 0.00 | 200,000,000 | 200,000,000 |
| Total NTC20 SPOT | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| Total For NTC20 | | | | | | | | | 0.00 | 200,000,000 | 200,000,000 |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 102.09533 | | | 0.00 | 0 | 0 |
| Total NTC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC21 | | | | | | | | | 0.00 | 0 | 0 |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 100.28282 | | | 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 | 100.28926 | | | 0.00 | 0 | 0 |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | 0 |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 101.34622 | | | 0.00 | 0 | 0 |
| Total NTC24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC24 | | | | | | | | | 0.00 | 0 | 0 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.02841 | | | 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 | 100.90179 | | | 0.00 | 42,000,000 | 21,000,000 |
| Total OML02 SPOT | | | | | | | | | 0.00 | 42,000,000 | 21,000,000 |
| Total For OML02 | | | | | | | | | 0.00 | 42,000,000 | 21,000,000 |
| OML03 On 27/11/2019 Spot Bond | | | 7.45000 | 101.72949 | 7.45000 | 101.70893 | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | | 0.00000 | 102.75775 | | | 0.00 | 0 | 0 |
| Total OML04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML04 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|----------------------|
| OML05 On 19/03/2020 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 102.55944 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 10.31000 | 101.99232 | 10.31000 | 101.96399 | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2025 Spot Bond | | | 11.18000 | 101.08399 | 11.18000 | 101.05362 | | | 0.00 | 0 | 1,120,000,000 |
| Total OML07 SPOT | | | | | | | | | 0.00 | 0 | 1,120,000,000 |
| Total For OML07 | | | | | | | | | 0.00 | 0 | 1,120,000,000 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 102.75020 | | | 0.00 | 0 | 0 |
| Total OML08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML08 | | | | | | | | | 0.00 | 0 | 0 |
| OML09 On 14/09/2022 Spot Bond | | | 10.41000 | 103.72859 | 10.41000 | 103.69951 | | 489,270,000,000.00 | | 47,000,000 | 1,023,500,000 |
| Total OML09 SPOT | | | | | | | | 489,270,000,000.00 | | 47,000,000 | 1,023,500,000 |
| Total For OML09 | | | | | | | | 489,270,000,000.00 | | 47,000,000 | 1,023,500,000 |
| OML10 On 14/09/2025 Spot Bond | | | 11.28000 | 102.63988 | 11.28000 | 102.60878 | | | 0.00 | 0 | 930,000,000 |
| Total OML10 SPOT | | | | | | | | | 0.00 | 0 | 930,000,000 |
| Total For OML10 | | | | | | | | | 0.00 | 0 | 930,000,000 |
| PBAJ1U On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBAV1U On 01/04/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBAV1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAV1U | | | | | | | | | 0.00 | 0 | 0 |
| PBBJ1U On 01/12/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBBJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBBJ1U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| PBJJ1L On 01/01/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBJJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBKJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBKJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBKS1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBKS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKS1U | | | | | | | | | 0.00 | 0 | 0 |
| PBKX1L On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBKX1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKX1U | | | | | | | | | 0.00 | 0 | 0 |
| PBLS1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBLS1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLS1U | | | | | | | | | 0.00 | 0 | 0 |
| PBLT1L On 01/07/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBLT1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | 0.00 | 0 | 0 |
| PBUC1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBUC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUC1U | | | | | | | | | 0.00 | 0 | 0 |
| PBUJ1L On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBUJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBVJ1L On 01/06/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBVJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBVJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | | 0.00000 | 101.86255 | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | 0.00 | 0 | 0 |
| PMM43 On 28/02/2019 Spot Bond | | | | | 0.00000 | 99.97881 | | | 0.00 | 0 | 0 |
| Total PMM43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM43 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| PMM44 On 07/11/2019 Spot Bond | | | | | 0.00000 | 100.47488 | | | | 0.00 | 0 | 0 |
| Total PMM44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM44 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM45 On 28/11/2018 Spot Bond | | | | | 0.00000 | 99.97775 | | | | 0.00 | 0 | 0 |
| Total PMM45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM45 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM46 On 29/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PMM46U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM46U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM47 On 30/09/2019 Spot Bond | | | | | 0.00000 | 99.93642 | | | | 0.00 | 0 | 0 |
| Total PMM47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM47 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM48 On 28/02/2020 Spot Bond | | | | | 0.00000 | 99.97826 | | | | 0.00 | 0 | 0 |
| Total PMM48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM48 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC002 On 31/12/2018 Spot Bond | | | | | 0.00000 | 101.17728 | | | | 0.00 | 0 | 0 |
| Total PPC002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC002 | | | | | | | | | | 0.00 | 0 | 0 |
| PPC003 On 31/10/2019 Spot Bond | | | | | 0.00000 | 99.31097 | | | | 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 | 100.15499 | | | | 0.00 | 0 | 0 |
| Total PRE2A1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A1 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.16245 | | | | 0.00 | 0 | 0 |
| Total PRE2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.16898 | | | | 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 | 100.18201 | | | | 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 | 100.18387 | | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|---------------|
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.18573 | | | 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 | | | 8.92000 | 113.52636 | 8.93000 | 113.43937 | | 237,601,012,448,000.00 | 3,053,542,714,400 | 1,969,976,434,300 | |
| Total R186 SPOT | | | | | | | | 17,601,012,448,000.00 | 053,542,714,400 | 369,976,434,300 | |
| Total For R186 | | | | | | | | 17,601,012,448,000.00 | 053,542,714,400 | 369,976,434,300 | |
| R197 On 07/12/2023 Spot Bond | | | 3.03000 | 293.05546 | 3.00000 | 293.43056 | | 84,840,000,000,000.00 | 28,000,000,000 | 21,606,280,000 | |
| Total R197 SPOT | | | | | | | | 14,840,000,000,000.00 | 28,000,000,000 | 21,606,280,000 | |
| Total For R197 | | | | | | | | 14,840,000,000,000.00 | 28,000,000,000 | 21,606,280,000 | |
| R202 On 07/12/2033 Spot Bond | | | 3.27000 | 227.50480 | 3.27000 | 227.49164 | | 235,038,470,814,000.00 | 71,877,208,200 | 262,105,600,000 | |
| Total R202 SPOT | | | | | | | | 15,038,470,814,000.00 | 71,877,208,200 | 262,105,600,000 | |
| Total For R202 | | | | | | | | 15,038,470,814,000.00 | 71,877,208,200 | 262,105,600,000 | |
| R2023 On 28/02/2023 Spot Bond | | | 8.24000 | 100.15701 | 8.26000 | 100.06480 | | 484,944,370,064,000.00 | 665,648,588,600 | 1,116,104,130,400 | |
| Total R2023 SPOT | | | | | | | | 14,944,370,064,000.00 | 665,648,588,600 | 116,104,130,400 | |
| Total For R2023 | | | | | | | | 14,944,370,064,000.00 | 665,648,588,600 | 116,104,130,400 | |
| R2030 On 31/01/2030 Spot Bond | | | 9.37500 | 93.19017 | 9.37500 | 93.16697 | | 362,669,627,500,000.00 | 892,018,093,600 | 1,106,737,800,000 | |
| Total R2030 SPOT | | | | | | | | 12,669,627,500,000.00 | 892,018,093,600 | 106,737,800,000 | |
| Total For R2030 | | | | | | | | 12,669,627,500,000.00 | 892,018,093,600 | 106,737,800,000 | |
| R2032 On 31/03/2032 Spot Bond | | | 9.56000 | 91.55665 | 9.56000 | 91.53317 | | 039,476,664,000,000.00 | 422,539,400,000 | 762,328,538,900 | |
| Total R2032 SPOT | | | | | | | | 19,476,664,000,000.00 | 422,539,400,000 | 762,328,538,900 | |
| Total For R2032 | | | | | | | | 19,476,664,000,000.00 | 422,539,400,000 | 762,328,538,900 | |
| R2035 On 28/02/2035 Spot Bond | | | 9.68000 | 95.62870 | 9.68000 | 95.60374 | | 381,830,792,000,000.00 | 246,056,900,000 | 973,267,000,000 | |
| Total R2035 SPOT | | | | | | | | 11,830,792,000,000.00 | 246,056,900,000 | 373,267,000,000 | |
| Total For R2035 | | | | | | | | 11,830,792,000,000.00 | 246,056,900,000 | 373,267,000,000 | |
| R2037 On 31/01/2037 Spot Bond | | | 9.75000 | 92.20083 | 9.75000 | 92.17698 | | 964,768,250,000,000.00 | 509,207,000,000 | 469,394,200,000 | |
| Total R2037 SPOT | | | | | | | | 14,768,250,000,000.00 | 509,207,000,000 | 469,394,200,000 | |
| Total For R2037 | | | | | | | | 14,768,250,000,000.00 | 509,207,000,000 | 469,394,200,000 | |
| R204 On 21/12/2018 Spot Bond | | | 6.10500 | 103.60145 | 6.11000 | 103.58385 | | 0.00 | 0 | 3,503,683,000 | |
| Total R204 SPOT | | | | | | | | 0.00 | 0 | 3,503,683,000 | |
| Total For R204 | | | | | | | | 0.00 | 0 | 3,503,683,000 | |
| R2040 On 31/01/2040 Spot Bond | | | 9.82000 | 95.65681 | 9.82000 | 95.63190 | | 474,586,050,000,000.00 | 353,827,500,000 | 784,140,500,000 | |
| Total R2040 SPOT | | | | | | | | 14,586,050,000,000.00 | 353,827,500,000 | 784,140,500,000 | |
| Total For R2040 | | | | | | | | 14,586,050,000,000.00 | 353,827,500,000 | 784,140,500,000 | |
| R2044 On 31/01/2044 Spot Bond | | | 9.82500 | 92.86622 | 9.82500 | 92.84203 | | 465,509,547,500,000.00 | 759,848,300,000 | 1,203,830,500,000 | |
| Total R2044 SPOT | | | | | | | | 15,509,547,500,000.00 | 759,848,300,000 | 203,830,500,000 | |
| Total For R2044 | | | | | | | | 15,509,547,500,000.00 | 759,848,300,000 | 203,830,500,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| R2048 On 28/02/2048 Spot Bond | | | 9.81000 | 91.97574 | 9.81000 | 91.95141 | | | 837,281,488,356,000.00 | 1,002,780,987,600 | 1,874,094,942,300 |
| Total R2048 SPOT | | | | | | | | | 17,281,488,356,000.00 | 002,780,987,600 | 374,094,942,300 |
| Total For R2048 | | | | | | | | | 17,281,488,356,000.00 | 002,780,987,600 | 374,094,942,300 |
| R207 On 15/01/2020 Spot Bond | | | 6.13500 | 103.86880 | 6.17500 | 103.80816 | | | 774,436,942,104,000.00 | 126,232,590,400 | 292,741,936,700 |
| Total R207 SPOT | | | | | | | | | 14,436,942,104,000.00 | 126,232,590,400 | 292,741,936,700 |
| Total For R207 | | | | | | | | | 14,436,942,104,000.00 | 126,232,590,400 | 292,741,936,700 |
| R208 On 31/03/2021 Spot Bond | | | 7.23500 | 100.05475 | 7.26000 | 99.98257 | | | 506,077,835,346,500.00 | 346,382,561,900 | 905,113,740,800 |
| Total R208 SPOT | | | | | | | | | 16,077,835,346,500.00 | 346,382,561,900 | 905,113,740,800 |
| Total For R208 | | | | | | | | | 16,077,835,346,500.00 | 346,382,561,900 | 905,113,740,800 |
| R209 On 31/03/2036 Spot Bond | | | 9.64000 | 72.70492 | 9.63000 | 72.75167 | | | 375,940,712,228,000.00 | 972,607,957,700 | 1,448,442,834,100 |
| Total R209 SPOT | | | | | | | | | 15,940,712,228,000.00 | 972,607,957,700 | 1,448,442,834,100 |
| Total For R209 | | | | | | | | | 15,940,712,228,000.00 | 972,607,957,700 | 1,448,442,834,100 |
| R210 On 31/03/2028 Spot Bond | | | 3.18000 | 183.73393 | 3.18000 | 183.72366 | | | 74,745,900,000,000.00 | 23,505,000,000 | 40,337,400,000 |
| Total R210 SPOT | | | | | | | | | 14,745,900,000,000.00 | 23,505,000,000 | 40,337,400,000 |
| Total For R210 | | | | | | | | | 14,745,900,000,000.00 | 23,505,000,000 | 40,337,400,000 |
| R212 On 31/01/2022 Spot Bond | | | 2.93000 | 155.30031 | 2.93000 | 155.29283 | | | 226,814,230,000,000.00 | 77,411,000,000 | 66,960,100,000 |
| Total R212 SPOT | | | | | | | | | 16,814,230,000,000.00 | 77,411,000,000 | 66,960,100,000 |
| Total For R212 | | | | | | | | | 16,814,230,000,000.00 | 77,411,000,000 | 66,960,100,000 |
| R213 On 28/02/2031 Spot Bond | | | 9.46000 | 84.07446 | 9.46500 | 84.02158 | | | 065,015,565,228,000.00 | 218,289,171,800 | 593,886,644,500 |
| Total R213 SPOT | | | | | | | | | 15,015,565,228,000.00 | 218,289,171,800 | 593,886,644,500 |
| Total For R213 | | | | | | | | | 15,015,565,228,000.00 | 218,289,171,800 | 593,886,644,500 |
| R214 On 28/02/2041 Spot Bond | | | 9.80500 | 71.87615 | 9.80500 | 71.85714 | | | 898,393,617,643,000.00 | 295,603,632,600 | 841,727,741,000 |
| Total R214 SPOT | | | | | | | | | 18,393,617,643,000.00 | 295,603,632,600 | 841,727,741,000 |
| Total For R214 | | | | | | | | | 18,393,617,643,000.00 | 295,603,632,600 | 841,727,741,000 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.33918 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|-------------------|
| RDF07I On 22/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF07U | | | | | | | | | 0.00 | 0 | 0 |
| RDF08I On 01/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF08U | | | | | | | | | 0.00 | 0 | 0 |
| RDF09I On 21/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF09U | | | | | | | | | 0.00 | 0 | 0 |
| RDF10I On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF10U | | | | | | | | | 0.00 | 0 | 0 |
| RDF11I On 31/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF11U | | | | | | | | | 0.00 | 0 | 0 |
| RDF12I On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF12U | | | | | | | | | 0.00 | 0 | 0 |
| RDF13I On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF13U | | | | | | | | | 0.00 | 0 | 0 |
| RDF14I On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF14U | | | | | | | | | 0.00 | 0 | 0 |
| RDF15I On 30/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF15U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF15U | | | | | | | | | 0.00 | 0 | 0 |
| RDF16I On 30/08/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF16U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF16U | | | | | | | | | 0.00 | 0 | 0 |
| RDF17I On 08/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF17U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF17U | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 100.61664 | | | 0.00 | 0 | 20,000,000 |
| Total RDFB05 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For RDFB05 | | | | | | | | | 0.00 | 0 | 20,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| RDFB0 On 22/03/2019 Spot Bond | | | | | 0.00000 | 101.86152 | | | | 0.00 | 0 | 0 |
| Total RDFB06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RDFB06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2019 Spot Bond | | | | | 0.00000 | 101.59514 | | | | 0.00 | 0 | 0 |
| Total RDFB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB07 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 102.01365 | | | | 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 | 99.86407 | | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2020 Spot Bond | | | | | 0.00000 | 101.75138 | | | | 0.00 | 303,000,000 | 303,000,000 |
| Total RDFB10 SPOT | | | | | | | | | | 0.00 | 303,000,000 | 303,000,000 |
| Total For RDFB10 | | | | | | | | | | 0.00 | 303,000,000 | 303,000,000 |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 101.47448 | | | | 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 | 99.99980 | | | | 0.00 | 0 | 0 |
| Total RDFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 12/03/2021 Spot Bond | | | | | 0.00000 | 101.74867 | | | | 0.00 | 0 | 0 |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB13 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 12/03/2023 Spot Bond | | | | | 0.00000 | 101.81063 | | | | 0.00 | 0 | 0 |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 04/06/2019 Spot Bond | | | | | 0.00000 | 99.85810 | | | | 0.00 | 0 | 0 |
| Total RDFC43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC43 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 28/01/2019 Spot Bond | | | | | 0.00000 | 100.60377 | | | | 0.00 | 0 | 0 |
| Total RDFC44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC44 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDFC4 On 16/10/2019 Spot Bond | | | | | 0.00000 | 100.92812 | | | | 0.00 | 0 | 0 |
| Total RDFC45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC45 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 15/11/2019 Spot Bond | | | | | 0.00000 | 100.39137 | | | | 0.00 | 0 | 0 |
| Total RDFC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC46 | | | | | | | | | | 0.00 | 0 | 0 |
| REB13U On 07/02/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB13U | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 21/05/2019 Spot Bond | | | | | 0.00000 | 100.13973 | | | | 0.00 | 0 | 0 |
| Total REBC09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC09 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/04/2019 Spot Bond | | | | | 0.00000 | 101.77354 | | | | 0.00 | 0 | 0 |
| Total RED202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED202 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/04/2019 Spot Bond | | | | | 0.00000 | 102.13872 | | | | 0.00 | 0 | 0 |
| Total RED203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED203 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/01/2020 Spot Bond | | | | | 0.00000 | 101.75132 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2020 Spot Bond | | | | | 0.00000 | 101.96621 | | | | 0.00 | 0 | 0 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 102.25422 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RED40 On 26/11/2019 Spot Bond | | | | | 0.00000 | 100.03217 | | | | 0.00 | 0 | 0 |
| Total RED401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED401 | | | | | | | | | | 0.00 | 0 | 0 |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 102.73690 | | | | 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 | 100.40110 | | | | 0.00 | 0 | 0 |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.49515 | | | | 0.00 | 0 | 0 |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | 0 |
| RED70 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.24249 | | | | 0.00 | 0 | 0 |
| Total RED701 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED701 | | | | | | | | | | 0.00 | 0 | 0 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 101.72153 | | | | 0.00 | 0 | 0 |
| Total RED801 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED801 | | | | | | | | | | 0.00 | 0 | 0 |
| RED90 On 28/07/2022 Spot Bond | | | | | 0.00000 | 100.83494 | | | | 0.00 | 0 | 0 |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED901 | | | | | | | | | | 0.00 | 0 | 0 |
| REDX0 On 07/02/2019 Spot Bond | | | | | 0.00000 | 101.46574 | | | | 0.00 | 0 | 0 |
| Total REDX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REDX01 | | | | | | | | | | 0.00 | 0 | 0 |
| RES02I On 02/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES02U | | | | | | | | | | 0.00 | 0 | 0 |
| RES03I On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04I On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | | 0.00000 | 100.02230 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 99.87886 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | | 0.00000 | 100.88078 | | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 100.51387 | | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 101.04123 | | | | 0.00 | 0 | 0 |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | 0 |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 99.93385 | | | | 0.00 | 0 | 0 |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | 0 |
| RES42 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 |
| RES43 On 03/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES43U | | | | | | | | | | 0.00 | 0 | 0 |
| RES44 On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES44U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES44U | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 8.79000 | 103.52320 | 8.79000 | 103.49874 | | | | 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 | | | 9.80500 | 103.28597 | 9.80500 | 103.25896 | | | | 0.00 | 0 | 0 |
| Total RW23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW23 | | | | | | | | | | 0.00 | 0 | 0 |
| RW28 On 10/12/2028 Spot Bond | | | 11.01000 | 100.20065 | 11.01000 | 100.17131 | | | | 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 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK17 On 30/07/2019 Spot Bond | | | | | 0.00000 | 101.10245 | | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 101.84042 | | | | 0.00 | 0 | 125,000,000 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 0 | 125,000,000 |
| Total For SBK18 | | | | | | | | | | 0.00 | 0 | 125,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 100.87016 | | | 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 | 101.46680 | | | 0.00 | 60,000,000 | 1,380,000,000 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 60,000,000 | 1,380,000,000 |
| Total For SBK20 | | | | | | | | | 0.00 | 60,000,000 | 1,380,000,000 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 102.42028 | | | 0.00 | 18,000,000 | 9,000,000 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 18,000,000 | 9,000,000 |
| Total For SBK21 | | | | | | | | | 0.00 | 18,000,000 | 9,000,000 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 102.43982 | | | 0.00 | 160,000,000 | 80,000,000 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total For SBK22 | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 10.56000 | 102.86406 | 10.56000 | 102.83530 | | | 0.00 | 0 | 2,030,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.67899 | | | 0.00 | 246,000,000 | 223,000,000 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 246,000,000 | 223,000,000 |
| Total For SBK24 | | | | | | | | | 0.00 | 246,000,000 | 223,000,000 |
| 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 | 105.60915 | | | 0.00 | 30,000,000 | 30,000,000 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 30,000,000 | 30,000,000 |
| Total For SBK25 | | | | | | | | | 0.00 | 30,000,000 | 30,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 9.86000 | 106.13363 | 9.86000 | 106.10556 | | | 0.00 | 0 | 0 |
| Total SBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK26 | | | | | | | | | 0.00 | 0 | 0 |
| SBN01 On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.63583 | | | 0.00 | 0 | 0 |
| Total SBN01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN01 | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 102.82213 | | | 0.00 | 0 | 0 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS18 | | | | | | | | | 0.00 | 0 | 0 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.45000 | 108.30261 | 8.45000 | 108.27812 | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|----------------------|
| SBS20 On 15/05/2026 Spot Bond | | | 9.82000 | 101.54996 | 9.82000 | 101.52307 | | | 9,820,000,000,000.00 | 1,000,000,000 | 1,225,000,000 |
| Total SBS20 SPOT | | | | | | | | | 9,820,000,000,000.00 | 1,000,000,000 | 1,225,000,000 |
| Total For SBS20 | | | | | | | | | 9,820,000,000,000.00 | 1,000,000,000 | 1,225,000,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 103.17154 | | | 0.00 | 0 | 160,000,000 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For SBS21 | | | | | | | | | 0.00 | 0 | 160,000,000 |
| SBS24 On 24/05/2019 Spot Bond | | | | | 0.00000 | 100.47707 | | | 0.00 | 0 | 0 |
| Total SBS24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 7.93000 | 100.56767 | 7.93000 | 100.54662 | | | 428,220,000,000.00 | 54,000,000 | 27,000,000 |
| Total SBS25 SPOT | | | | | | | | | 428,220,000,000.00 | 54,000,000 | 27,000,000 |
| Total For SBS25 | | | | | | | | | 428,220,000,000.00 | 54,000,000 | 27,000,000 |
| SBS27 On 20/02/2024 Spot Bond | | | 9.31000 | 106.05861 | 9.31000 | 106.03240 | | | 0.00 | 0 | 900,000,000 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 900,000,000 |
| SBS29 On 12/06/2019 Spot Bond | | | 7.91500 | 104.40728 | 7.91500 | 104.38514 | | | 0.00 | 0 | 0 |
| Total SBS29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS29 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 9.95000 | 90.97562 | 9.95000 | 90.95121 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | | 0.00000 | 101.88522 | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 12/06/2027 Spot Bond | | | 10.03000 | 103.12620 | 10.03000 | 103.09862 | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | | 0.00000 | 101.58948 | | | 0.00 | 0 | 0 |
| Total SBS33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS33 | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 9.78000 | 103.31708 | 9.78000 | 103.28983 | | | 0.00 | 0 | 3,500,000,000 |
| Total SBS34 SPOT | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| Total For SBS34 | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| SBS36 On 29/01/2020 Spot Bond | | | | | 0.00000 | 100.98772 | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| SBS37 On 29/01/2020 Spot Bond | | | 8.25000 | 102.32538 | 8.25000 | 102.30290 | | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 9.65500 | 100.40875 | 9.65500 | 100.38303 | | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 10.51000 | 98.00409 | 10.51000 | 97.97682 | | | | 0.00 | 0 | 15,164,000,000 |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | 15,164,000,000 |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | 15,164,000,000 |
| SBS4 On 16/11/2021 Spot Bond | | | 8.61500 | 100.24096 | 8.61500 | 100.21761 | | | | 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 | 101.34111 | | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 9.02500 | 103.55115 | 9.02500 | 103.52591 | | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 9.74000 | 104.93179 | 9.74000 | 104.90423 | | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 10.04000 | 105.00549 | 10.04000 | 104.97708 | | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS44 On 15/02/2019 Spot Bond | | | | | 0.00000 | 100.46682 | | | | 0.00 | 0 | 0 |
| Total SBS44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS44 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.28881 | | | | 0.00 | 8,500,000 | 8,500,000 |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 8,500,000 | 8,500,000 |
| Total For SBS45 | | | | | | | | | | 0.00 | 8,500,000 | 8,500,000 |
| SBS46 On 15/02/2023 Spot Bond | | | 9.05500 | 108.49689 | 9.05500 | 108.47078 | | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.91339 | | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|----------------------|
| SBS48 On 31/01/2020 Spot Bond | | | | | 0.00000 | 100.95948 | | | 0.00 | 0 | 1,000,000,000 |
| Total SBS48 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For SBS48 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.49809 | | | 0.00 | 18,000,000 | 18,000,000 |
| Total SBS49 SPOT | | | | | | | | | 0.00 | 18,000,000 | 18,000,000 |
| Total For SBS49 | | | | | | | | | 0.00 | 18,000,000 | 18,000,000 |
| SBS50 On 31/01/2022 Spot Bond | | | 9.42000 | 103.15255 | 9.42000 | 103.12675 | | | 0.00 | 0 | 0 |
| Total SBS50 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS50 | | | | | | | | | 0.00 | 0 | 0 |
| SBS51 On 31/01/2024 Spot Bond | | | 9.97000 | 9.97000 | 9.97000 | 102.35981 | | | 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 | 101.73282 | | | 0.00 | 0 | 0 |
| Total SBS52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS52 | | | | | | | | | 0.00 | 0 | 0 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 102.59263 | | | 0.00 | 0 | 155,000,000 |
| Total SBS53 SPOT | | | | | | | | | 0.00 | 0 | 155,000,000 |
| Total For SBS53 | | | | | | | | | 0.00 | 0 | 155,000,000 |
| SBS54 On 12/06/2020 Spot Bond | | | | | 0.00000 | 102.16440 | | | 0.00 | 0 | 2,000,000,000 |
| Total SBS54 SPOT | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For SBS54 | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 102.82617 | | | 0.00 | 0 | 0 |
| Total SBS55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS55 | | | | | | | | | 0.00 | 0 | 0 |
| SBS56 On 12/06/2022 Spot Bond | | | 9.02000 | 9.02000 | 9.02000 | 103.89250 | | | 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 | 102.82731 | | | 0.00 | 0 | 0 |
| Total SBS57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS57 | | | | | | | | | 0.00 | 0 | 0 |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 103.91696 | | | 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 | 101.10946 | | | 0.00 | 0 | 0 |
| Total SBS59 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS59 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 100.95350 | | | | 0.00 | 0 | 0 |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 4.01000 | 280.64883 | 4.01000 | 280.62705 | | | | 0.00 | 0 | 282,160,000 |
| Total SBSI11 SPOT | | | | | | | | | | 0.00 | 0 | 282,160,000 |
| Total For SBSI11 | | | | | | | | | | 0.00 | 0 | 282,160,000 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.47000 | 4.47000 | 4.47000 | 201.90379 | | | | 0.00 | 0 | 0 |
| Total SBSI14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI14 | | | | | | | | | | 0.00 | 0 | 0 |
| SBT101 On 31/03/2022 Spot Bond | | | | | 0.00000 | 104.22147 | | | | 0.00 | 0 | 4,600,000,000 |
| Total SBT101 SPOT | | | | | | | | | | 0.00 | 0 | 4,600,000,000 |
| Total For SBT101 | | | | | | | | | | 0.00 | 0 | 4,600,000,000 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.40758 | | | | 0.00 | 25,600,000 | 1,767,019,000 |
| Total SBT102 SPOT | | | | | | | | | | 0.00 | 25,600,000 | 1,767,019,000 |
| Total For SBT102 | | | | | | | | | | 0.00 | 25,600,000 | 1,767,019,000 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 102.53441 | | | | 0.00 | 0 | 0 |
| Total SBT201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT201 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 101.65330 | | | | 0.00 | 0 | 0 |
| Total SGI004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI004 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 101.65344 | | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | | 0.00 | 0 | 0 |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 101.49074 | | | | 0.00 | 0 | 0 |
| Total SGI006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 82.63494 | | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11U On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.68928 | | | | 0.00 | 82,000,000 | 41,000,000 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 82,000,000 | 41,000,000 |
| Total For SLI4 | | | | | | | | | | 0.00 | 82,000,000 | 41,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SLRA1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.28885 | | | 0.00 | 0 | 0 |
| Total SLRA1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.29669 | | | 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 | 100.28119 | | | 0.00 | 0 | 0 |
| Total SLRA3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA3 | | | | | | | | | 0.00 | 0 | 0 |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.28931 | | | 0.00 | 0 | 0 |
| Total SLRA4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA4 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.30177 | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.30472 | | | 0.00 | 0 | 0 |
| Total SLRB2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB2 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.30528 | | | 0.00 | 0 | 0 |
| Total SLRB3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB3 | | | | | | | | | 0.00 | 0 | 0 |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.30700 | | | 0.00 | 0 | 0 |
| Total SLRB4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB4 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.32788 | | | 0.00 | 0 | 0 |
| Total SLRC1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 100.33425 | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 100.31907 | | | 0.00 | 0 | 0 |
| Total SLRC3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC3 | | | | | | | | | 0.00 | 0 | 0 |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 100.32627 | | | 0.00 | 0 | 0 |
| Total SLRC4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|----------------------|
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 103.00460 | | | 0.00 | 25,000,000 | 12,500,000 |
| Total SNT02 SPOT | | | | | | | | | 0.00 | 25,000,000 | 12,500,000 |
| Total For SNT02 | | | | | | | | | 0.00 | 25,000,000 | 12,500,000 |
| SNT03 On 12/04/2023 Spot Bond | | | 10.51000 | 10.51000 | 10.51000 | 105.78808 | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| Total For SNT03 | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 103.04759 | | | 0.00 | 0 | 0 |
| Total SNT04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT04 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.72147 | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.29897 | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA12 On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.67667 | | | 0.00 | 0 | 0 |
| Total SPDA12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA12 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA6 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.49059 | | | 0.00 | 0 | 0 |
| Total SPDA6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA6 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA7 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.47838 | | | 0.00 | 46,000,000 | 23,000,000 |
| Total SPDA7 SPOT | | | | | | | | | 0.00 | 46,000,000 | 23,000,000 |
| Total For SPDA7 | | | | | | | | | 0.00 | 46,000,000 | 23,000,000 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.14290 | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | 0.00 | 0 | 0 |
| SPDA9 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.51434 | | | 0.00 | 0 | 203,640,000 |
| Total SPDA9 SPOT | | | | | | | | | 0.00 | 0 | 203,640,000 |
| Total For SPDA9 | | | | | | | | | 0.00 | 0 | 203,640,000 |
| SPG002 On 09/09/2019 Spot Bond | | | | | 0.00000 | 102.00440 | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | 0.00 | 0 | 0 |
| SPG003 On 31/10/2019 Spot Bond | | | | | 0.00000 | 101.26742 | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| SPG00 On 27/09/2023 Spot Bond | | | | | 0.00000 | 101.51195 | | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | 0 |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS039U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS039U | | | | | | | | | | 0.00 | 0 | 0 |
| SS040L On 18/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS040U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS040U | | | | | | | | | | 0.00 | 0 | 0 |
| SS041L On 29/11/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS041U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS041U | | | | | | | | | | 0.00 | 0 | 0 |
| SS042L On 02/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS042U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS042U | | | | | | | | | | 0.00 | 0 | 0 |
| SS043L On 04/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS043U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS043U | | | | | | | | | | 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 |
| SS045L On 09/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS045U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS045U | | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS046U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS046U | | | | | | | | | | 0.00 | 0 | 0 |
| SS047L On 15/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS047U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS047U | | | | | | | | | | 0.00 | 0 | 0 |
| SS048L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS048U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS048U | | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 8.21000 | 100.74531 | 8.21000 | 100.72305 | | | | 0.00 | 0 | 260,000,000 |
| Total SSA06 SPOT | | | | | | | | | | 0.00 | 0 | 260,000,000 |
| Total For SSA06 | | | | | | | | | | 0.00 | 0 | 260,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN00: On 31/03/2021 Spot Bond | | | 8.83000 | 96.76944 | 8.83000 | 96.74647 | | | 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 | | | 8.83000 | 96.76944 | 8.83000 | 96.74647 | | | 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 | | | 4.59500 | 4.59500 | 4.59500 | 121.25942 | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 10.43000 | 104.95089 | 10.43000 | 104.92173 | | | 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 | | | 11.33500 | 73.35636 | 11.33500 | 73.33402 | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 21/01/2019 Spot Bond | | | | | 0.00000 | 100.87681 | | | 0.00 | 0 | 0 |
| Total SSN024 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN024 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 16/01/2019 Spot Bond | | | | | 0.00000 | 100.97700 | | | 0.00 | 0 | 0 |
| Total SSN026 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN026 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 25/09/2019 Spot Bond | | | | | 0.00000 | 101.56118 | | | 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 | 99.73446 | | | 0.00 | 0 | 0 |
| Total SSN029 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN029 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 17/03/2020 Spot Bond | | | | | 0.00000 | 101.74857 | | | 0.00 | 0 | 0 |
| Total SSN033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN033 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 02/06/2020 Spot Bond | | | | | 0.00000 | 99.86171 | | | 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 | 100.19939 | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|-------------------|-------------------|
| SSN03: On 01/06/2021 Spot Bond | | | | | 0.00000 | 99.85332 | | | 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 | 103.19339 | | 496,600,000,000.00 | | 52,000,000 | 26,000,000 |
| Total SSN038 SPOT | | | | | | | | 496,600,000,000.00 | | 52,000,000 | 26,000,000 |
| Total For SSN038 | | | | | | | | 496,600,000,000.00 | | 52,000,000 | 26,000,000 |
| SSN04: On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.05288 | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | 9.66000 | 101.73119 | 9.66000 | 101.70482 | | | 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 | | | 4.38000 | 102.35170 | 4.38000 | 102.34279 | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 98.79017 | | | 0.00 | 0 | 70,000,000 |
| Total SSN044 SPOT | | | | | | | | | 0.00 | 0 | 70,000,000 |
| Total For SSN044 | | | | | | | | | 0.00 | 0 | 70,000,000 |
| SSN04: On 30/04/2027 Spot Bond | | | | | 0.00000 | 100.68854 | | | 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 | 101.17913 | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 08/12/2023 Spot Bond | | | 4.03000 | 4.03000 | 4.03000 | 280.38024 | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/09/2020 Spot Bond | | | | | 0.00000 | 109.23841 | | | 0.00 | 0 | 0 |
| Total SSN051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN051 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2020 Spot Bond | | | | | 0.00000 | 100.72956 | | | 0.00 | 0 | 0 |
| Total SSN052 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN052 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2020 Spot Bond | | | 7.31200 | 102.62382 | 7.31200 | 102.60358 | | | 0.00 | 0 | 0 |
| Total SSN053 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN053 | | | | | | | | | 0.00 | 0 | 0 |

| 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 26/10/2022 Spot Bond | | | | | 0.00000 | 100.78138 | | | 0.00 | 0 | 0 |
| Total SSN054 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN054 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 03/11/2022 Spot Bond | | | | | 0.00000 | 100.53536 | | | 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 | 100.91323 | | | 0.00 | 0 | 0 |
| Total SSN058 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN058 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 05/10/2022 Spot Bond | | | | | 0.00000 | 101.17712 | | | 0.00 | 0 | 0 |
| Total SSN060 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN060 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/03/2028 Spot Bond | | | 3.98000 | 3.98000 | 3.98000 | 172.16741 | | | 0.00 | 0 | 0 |
| Total SSN061 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN061 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/01/2025 Spot Bond | | | 3.98000 | 3.98000 | 3.98000 | 125.54646 | | | 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 | | | 4.34000 | 4.34000 | 4.34000 | 102.93676 | | | 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 | | | 4.02000 | 4.02000 | 4.02000 | 91.91653 | | | 0.00 | 0 | 0 |
| Total SSN064 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN064 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/03/2028 Spot Bond | | | 3.98000 | 3.98000 | 3.98000 | 172.16741 | | | 0.00 | 0 | 0 |
| Total SSN065 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN065 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 14/05/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN066 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN066 | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 99.97721 | | | 0.00 | 0 | 0 |
| Total SSN068 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN068 | | | | | | | | | 0.00 | 0 | 0 |

| 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 28/05/2023 Spot Bond | | | | | 0.00000 | 99.97751 | | | | 0.00 | 0 | 0 |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 28/02/2022 Spot Bond | | | | | 0.00000 | 99.97817 | | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 28/05/2028 Spot Bond | | | 9.65000 | 9.65000 | 9.65000 | 99.97409 | | | | 0.00 | 0 | 0 |
| Total SSN071 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN071 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 04/06/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN072 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN072 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.75922 | | | | 0.00 | 0 | 0 |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 15/06/2023 Spot Bond | | | | | 0.00000 | 101.73211 | | | | 0.00 | 0 | 0 |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 19/06/2023 Spot Bond | | | | | 0.00000 | 101.70600 | | | | 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 | 101.06808 | | | | 0.00 | 0 | 0 |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07(On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.59654 | | | | 0.00 | 0 | 0 |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08(On 16/08/2020 Spot Bond | | | | | 0.00000 | 100.23752 | | | | 0.00 | 0 | 0 |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 27/08/2024 Spot Bond | | | | | 0.00000 | 99.99981 | | | | 0.00 | 0 | 0 |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08 On 12/09/2025 Spot Bond | | | | | 0.00000 | 101.95982 | | | | 0.00 | 0 | 0 |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08 On 05/11/2023 Spot Bond | | | | | 0.00000 | 100.54324 | | | | 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 | | | 4.14500 | 4.14500 | 4.14500 | 205.50826 | | | | 0.00 | 0 | 0 |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.90000 | 97.03934 | 9.90000 | 97.01359 | | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A11 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.35425 | | | | 0.00 | 0 | 0 |
| Total T12A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T12A12 On 21/08/2019 Spot Bond | | | 7.82500 | 103.24796 | 7.82500 | 103.22643 | | | | 0.00 | 0 | 0 |
| Total T12A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T12A12 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.14479 | | | | 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 | | | 7.72500 | 107.08684 | 7.72500 | 107.06478 | | | | 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 | 100.14447 | | | | 0.00 | 54,000,000 | 27,000,000 |
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 54,000,000 | 27,000,000 |
| Total For T13A15 | | | | | | | | | | 0.00 | 54,000,000 | 27,000,000 |
| T13A16 On 21/08/2020 Spot Bond | | | 7.82500 | 106.70018 | 7.82500 | 106.67792 | | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A19 On 21/08/2020 Spot Bond | | | | | 0.00000 | 99.96293 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| T13A20 On 21/08/2020 Spot Bond | | | 7.77500 | 105.72319 | 7.77500 | 105.70128 | | | | 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 | 100.13460 | | | | 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 | 100.14042 | | | | 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 | 100.14345 | | | | 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 | 101.72321 | 8.55000 | 101.69969 | | | | 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 | 100.12796 | | | | 0.00 | 0 | 0 |
| Total T15OM3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM3 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS123 On 20/03/2019 Spot Bond | | | | | 0.00000 | 101.53359 | | | | 0.00 | 0 | 0 |
| Total TFS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS123 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | | 0.00000 | 101.17969 | | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS139 On 27/05/2019 Spot Bond | | | | | 0.00000 | 100.35177 | | | | 0.00 | 0 | 0 |
| Total TFS139 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS139 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS141 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.06911 | | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| Total For TFS141 | | | | | | | | | | 0.00 | 2,500,000,000 | 2,500,000,000 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 100.69807 | | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 101.97269 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 101.60145 | | | | 0.00 | 0 | 0 |
| Total TFS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS145 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS147 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.29378 | | | | 0.00 | 0 | 0 |
| Total TFS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS147 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 12/10/2022 Spot Bond | | | | | 0.00000 | 101.12791 | | | | 0.00 | 0 | 0 |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 100.61839 | | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 99.93831 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS152 On 25/04/2019 Spot Bond | | | | | 0.00000 | 100.77764 | | | | 0.00 | 0 | 0 |
| Total TFS152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS152 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS153 On 06/07/2021 Spot Bond | | | | | 0.00000 | 101.06811 | | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS154 On 06/07/2023 Spot Bond | | | | | 0.00000 | 101.13895 | | | | 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 | 99.87769 | | | | 0.00 | 0 | 0 |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15€ On 03/09/2023 Spot Bond | | | | | 0.00000 | 99.87488 | | | | 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 | 100.24508 | | | | 0.00 | 0 | 0 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7 On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH12A2 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.14048 | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A3 On 21/08/2019 Spot Bond | | | 7.77500 | 7.77500 | 7.77500 | 103.39677 | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A5 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.14371 | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A6 On 21/08/2019 Spot Bond | | | 7.68500 | 102.87411 | 7.68500 | 102.85303 | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.14371 | | | 0.00 | 0 | 0 |
| Total TH12A8 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A8 | | | | | | | | | 0.00 | 0 | 0 |
| TH12A9 On 21/08/2019 Spot Bond | | | 7.79500 | 102.57499 | 7.79500 | 102.55368 | | | 0.00 | 0 | 0 |
| Total TH12A9 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A9 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B1 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.15097 | | | 0.00 | 0 | 0 |
| Total TH12B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B2 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.15097 | | | 0.00 | 0 | 0 |
| Total TH12B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B3 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.15097 | | | 0.00 | 0 | 0 |
| Total TH12B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | 0.00 | 0 | 0 |
| TH12B4 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.15097 | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | 0.00 | 0 | 0 |
| TH12C1 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.72331 | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH12C2 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.72331 | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.16387 | | | | 0.00 | 0 | 0 |
| Total TH12C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.16371 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.21604 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.20918 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.25722 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D: On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.21508 | | | | 0.00 | 0 | 0 |
| Total TH12D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.38223 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 7.92500 | 104.70048 | 7.92500 | 104.67838 | | | | 0.00 | 0 | 0 |
| Total TH13A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.11856 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A: On 21/08/2020 Spot Bond | | | 7.81500 | 105.45390 | 7.81500 | 105.43193 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.15086 | | | | 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 | 100.15102 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 100.15314 | | | 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 | 100.14999 | | | 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 | 100.15037 | | | 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 | 100.16210 | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.16338 | | | 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 | 100.16099 | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.16413 | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | 0.00 | 0 | 0 |
| TH13C: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.17092 | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.21485 | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.21485 | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.21546 | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.21314 | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 100.21803 | | | 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 | 100.56199 | | | 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 | 100.14569 | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH14A! On 21/11/2021 Spot Bond | | | 8.56000 | 104.16341 | 8.56000 | 104.13929 | | | 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 | 100.51443 | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | 0.00 | 0 | 0 |
| TH14A! On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.47349 | | | 0.00 | 0 | 400,000,000 |
| Total TH14A7 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For TH14A7 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| TH14A! On 21/11/2021 Spot Bond | | | 8.61000 | 103.49785 | 8.61000 | 102.06298 | | | 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 | 100.15543 | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH14B! On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.66634 | | | 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 | 100.14873 | | | 0.00 | 0 | 0 |
| Total TH14B3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B3 | | | | | | | | | 0.00 | 0 | 0 |
| TH14C! On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.16340 | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH14C! On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.70266 | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | 0.00 | 0 | 0 |

| 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 | 100.15830 | | | 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 | 100.21100 | | | 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 | 100.20769 | | | 0.00 | 0 | 0 |
| Total TH14D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.43575 | | | 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 | 100.13860 | | | 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 | 100.14192 | | | 0.00 | 0 | 0 |
| Total TH15A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A2 | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 100.15901 | | 402,620,000,000.00 | | 41,000,000 | 20,500,000 |
| Total TH15A3 SPOT | | | | | | | | 402,620,000,000.00 | | 41,000,000 | 20,500,000 |
| Total For TH15A3 | | | | | | | | 402,620,000,000.00 | | 41,000,000 | 20,500,000 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.13764 | | | 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 | 100.43951 | | | 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 | 100.13438 | | | 0.00 | 0 | 0 |
| Total TH15A7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A7 | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.13610 | | | 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 | 100.14545 | | | 0.00 | 0 | 0 |
| Total TH15B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B1 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.14417 | | | 0.00 | 0 | 0 |
| Total TH15B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH15B: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.14075 | | | 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 | 100.15298 | | | 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 | 100.15074 | | | 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 | 100.14716 | | | 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 | 100.19938 | | | 0.00 | 0 | 0 |
| Total TH15D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.19143 | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.18119 | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | 0.00 | 0 | 0 |
| TH9A1: On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.36426 | | | 0.00 | 0 | 0 |
| Total TH9A12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | 0.00 | 0 | 0 |
| THE9B: On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.02839 | | | 0.00 | 0 | 0 |
| Total THE9B4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9B4 | | | | | | | | | 0.00 | 0 | 0 |
| THE9C: On 18/07/2019 Spot Bond | | | | | 0.00000 | 102.48760 | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C4 | | | | | | | | | 0.00 | 0 | 0 |
| THE9D: On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.98522 | | | 0.00 | 0 | 0 |
| Total THE9D4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D4 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| TL20 On 22/02/2020 Spot Bond | | | 7.56500 | 7.56500 | 7.56500 | 102.70705 | | | 0.00 | 0 | 5,098,300 |
| Total TL20 SPOT | | | | | | | | | 0.00 | 0 | 5,098,300 |
| Total For TL20 | | | | | | | | | 0.00 | 0 | 5,098,300 |
| TL20/R: On 22/02/2020 Spot Bond | | | 100.00000 | 50.11000 | 100.00000 | 50.01493 | | | 0.00 | 0 | 0 |
| TL20/R: On 25/11/2020 Spot Bond | | | 10.00000 | 101.81500 | 10.00000 | 101.78900 | | | 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 | 99.84907 | | | 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 | 99.82150 | | | 0.00 | 0 | 0 |
| Total TL23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL23 | | | | | | | | | 0.00 | 0 | 0 |
| TL24 On 05/09/2022 Spot Bond | | | 9.45000 | 100.79688 | 9.45000 | 100.77117 | | | 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 | | | 9.96000 | 100.53832 | 9.96000 | 100.51133 | | | 0.00 | 0 | 0 |
| Total TL25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL25 | | | | | | | | | 0.00 | 0 | 0 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 100.02272 | | | 0.00 | 0 | 0 |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL26 | | | | | | | | | 0.00 | 0 | 0 |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 100.81040 | | | 0.00 | 0 | 0 |
| Total TL27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL27 | | | | | | | | | 0.00 | 0 | 0 |
| TL28 On 24/04/2025 Spot Bond | | | 10.20000 | 96.62474 | 10.20000 | 96.59834 | | | 0.00 | 0 | 0 |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL28 | | | | | | | | | 0.00 | 0 | 0 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 100.83696 | | | 0.00 | 0 | 0 |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL29 | | | | | | | | | 0.00 | 0 | 0 |
| TLC05 On 22/09/2019 Spot Bond | | | | | 0.00000 | 101.38737 | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| Total TLC05 SPOT | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|-----------------------|
| Total For TLC05 | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| TLC06 On 22/03/2019 Spot Bond | | | | | 0.00000 | 101.38327 | | | 0.00 | 0 | 0 |
| Total TLC06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC06 | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 8.46000 | 105.40539 | 8.46000 | 105.38128 | | | 0.00 | 0 | 31,601,336,000 |
| Total TN20 SPOT | | | | | | | | | 0.00 | 0 | 31,601,336,000 |
| Total For TN20 | | | | | | | | | 0.00 | 0 | 31,601,336,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 33.11106 | 100.00000 | 33.03698 | | | 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 | 22.14960 | 100.00000 | 22.10004 | | | 0.00 | 0 | 0 |
| Total TN21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN21U | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 9.77000 | 104.60364 | 9.77000 | 104.57608 | | | 0.00 | 0 | 17,539,620,000 |
| Total TN23 SPOT | | | | | | | | | 0.00 | 0 | 17,539,620,000 |
| Total For TN23 | | | | | | | | | 0.00 | 0 | 17,539,620,000 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 12.97060 | 100.00000 | 12.94158 | | | 0.00 | 0 | 0 |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| TN25 On 19/08/2025 Spot Bond | | | 10.68000 | 97.01593 | 10.68000 | 96.98850 | | 2,670,000,000,000.00 | | 250,000,000 | 24,040,000,000 |
| Total TN25 SPOT | | | | | | | | 2,670,000,000,000.00 | | 250,000,000 | 24,040,000,000 |
| Total For TN25 | | | | | | | | 2,670,000,000,000.00 | | 250,000,000 | 24,040,000,000 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 12.25542 | 100.00000 | 12.22844 | | | 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 | | | 10.76000 | 89.80762 | 10.76000 | 89.78163 | | | 0.00 | 0 | 950,000,000 |
| Total TN27 SPOT | | | | | | | | | 0.00 | 0 | 950,000,000 |
| Total For TN27 | | | | | | | | | 0.00 | 0 | 950,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 9.24715 | 100.00000 | 9.22646 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 11.27500 | 96.41122 | 11.27500 | 96.38217 | | | 0.00 | 0 | 13,280,000,000 |
| Total TN30 SPOT | | | | | | | | | 0.00 | 0 | 13,280,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For TN30 | | | | | | | | | | 0.00 | 0 | 13,280,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 120.34849 | 8.00000 | 120.32256 | | | | 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 | | | 11.80500 | 93.23722 | 11.80500 | 93.20785 | | | | 0.00 | 0 | 8,800,000,000 |
| Total TN40 SPOT | | | | | | | | | | 0.00 | 0 | 8,800,000,000 |
| Total For TN40 | | | | | | | | | | 0.00 | 0 | 8,800,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 101.44872 | 10.75000 | 101.41954 | | | | 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 | 101.81500 | 10.00000 | 101.78900 | | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 10/04/2019 Spot Bond | | | | | 0.00000 | 101.20983 | | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2018 Spot Bond | | | | | 0.00000 | 99.94000 | | | | 0.00 | 0 | 0 |
| Total TPDA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA06 | | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2020 Spot Bond | | | 8.87000 | 101.09308 | 8.87000 | 101.06924 | | | | 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 | | | | | 0.00000 | 101.81435 | | | | 0.00 | 0 | 0 |
| Total TRA2A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 8.07500 | 107.35513 | 8.07500 | 107.33190 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.81435 | | | | 0.00 | 0 | 0 |
| Total TRA2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A On 14/12/2020 Spot Bond | | | 7.87500 | 7.87500 | 7.87500 | 107.75671 | | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.94553 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 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 TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | | 0.00000 | 101.99597 | | | | 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 | 102.20775 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.28840 | | | | 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 | 102.81225 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.81225 | | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.30644 | | | | 0.00 | 34,000,000 | 17,000,000 |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 34,000,000 | 17,000,000 |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 34,000,000 | 17,000,000 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.31424 | | | | 0.00 | 0 | 0 |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | 9.36000 | 99.27021 | 9.36000 | 99.24513 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/05/2019 Spot Bond | | | | | 0.00000 | 100.28083 | | | | 0.00 | 0 | 0 |
| Total TRA3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.30470 | | | | 0.00 | 24,000,000 | 12,000,000 |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 24,000,000 | 12,000,000 |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 24,000,000 | 12,000,000 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.31145 | | | | 0.00 | 0 | 0 |
| Total TRA3A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.36438 | | | | 0.00 | 0 | 0 |
| Total TRA3B1 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 TRA3B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.35708 | | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAA2 On 14/06/2019 Spot Bond | | | | | 0.00000 | 101.78949 | | | | 0.00 | 4,881,200 | 2,440,600 |
| Total TRAA2 SPOT | | | | | | | | | | 0.00 | 4,881,200 | 2,440,600 |
| Total For TRAA2 | | | | | | | | | | 0.00 | 4,881,200 | 2,440,600 |
| TRAA4: On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAA4U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 102.01926 | | | | 0.00 | 0 | 0 |
| Total TRAB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAB2: On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAB2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 101.84480 | | | | 0.00 | 0 | 0 |
| Total TRAC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAC2 On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAC2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAC2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 102.86457 | | | | 0.00 | 0 | 0 |
| Total TRAD1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAD2 On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAD2U | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE1 On 14/06/2019 Spot Bond | | | | | 0.00000 | 103.87471 | | | | 0.00 | 0 | 0 |
| Total TRAE1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRAE2: On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRAE2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRAE2U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract 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 TRQ11U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ12 On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ12U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ13 On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ13U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ14 On 15/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ14U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE01 On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03 On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TTO01 On 28/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF0 On 26/01/2020 Spot Bond | | | | | 0.00000 | 100.90630 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 27/11/2018 Spot Bond | | | | | 0.00000 | 101.88235 | | | | 0.00 | 0 | 0 |
| Total TWC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC280 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 09/10/2019 Spot Bond | | | | | 0.00000 | 100.98328 | | | | 0.00 | 0 | 0 |
| Total TWC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC281 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 14/01/2019 Spot Bond | | | | | 0.00000 | 100.94231 | | | | 0.00 | 0 | 0 |
| Total TWC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC282 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 21/01/2019 Spot Bond | | | | | 0.00000 | 100.82027 | | | | 0.00 | 0 | 0 |
| Total TWC283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC283 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 24/01/2019 Spot Bond | | | | | 0.00000 | 100.69723 | | | | 0.00 | 0 | 0 |
| Total TWC284 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 TWC284 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 30/01/2019 Spot Bond | | | | | 0.00000 | 100.59406 | | | | 0.00 | 0 | 0 |
| Total TWC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC285 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 14/02/2019 Spot Bond | | | | | 0.00000 | 100.26595 | | | | 0.00 | 0 | 0 |
| Total TWC286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC286 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 9.03800 | 105.87162 | 9.03800 | 105.84578 | | | | 0.00 | 0 | 0 |
| Total UG21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG21 | | | | | | | | | | 0.00 | 0 | 0 |
| UG26 On 09/03/2026 Spot Bond | | | 10.83000 | 104.83801 | 10.83000 | 104.80747 | | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA1 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA2 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA3 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA4 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract 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 VCJB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2I On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| VCPA1I On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA2I On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA3I On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA4I On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA5I On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA6I On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VCPA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA7I On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA7U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| 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 |

| Contract 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 VJA06U | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB08U | | | | | | | | | 0.00 | 0 | 0 |
| VJB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJB09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB09U | | | | | | | | | 0.00 | 0 | 0 |
| VKC24 On 20/02/2019 Spot Bond | | | | | 0.00000 | 101.15604 | | | 0.00 | 0 | 0 |
| Total VKC24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKC24 | | | | | | | | | 0.00 | 0 | 0 |
| VKC27 On 05/12/2018 Spot Bond | | | | | 0.00000 | 101.68456 | | | 0.00 | 0 | 0 |
| Total VKC27 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 VKC27 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 101.86596 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE08 On 29/03/2019 Spot Bond | | | | | 0.00000 | 101.53852 | | | | 0.00 | 0 | 0 |
| Total VKE08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE08 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 101.70586 | | | | 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 | 101.22005 | | | | 0.00 | 54,000,000 | 27,000,000 |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 54,000,000 | 27,000,000 |
| Total For VKE10 | | | | | | | | | | 0.00 | 54,000,000 | 27,000,000 |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 100.87789 | | | | 0.00 | 0 | 0 |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 100.74327 | | | | 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 | 99.99997 | | | | 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 | 100.03800 | | | | 0.00 | 0 | 0 |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VR714L On 25/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR714U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR714U | | | | | | | | | | 0.00 | 0 | 0 |
| VR836L On 28/11/2018 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR836U 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 VR836U | | | | | | | | | | 0.00 | 0 | 0 |
| VR837L On 18/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR837U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR837U | | | | | | | | | | 0.00 | 0 | 0 |
| VR838L On 25/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR838U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR838U | | | | | | | | | | 0.00 | 0 | 0 |
| VR839L On 28/01/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR839U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR839U | | | | | | | | | | 0.00 | 0 | 0 |
| VRI712 On 11/12/2018 Spot Bond | | | | | 0.00000 | 101.65325 | | | | 0.00 | 0 | 0 |
| Total VRI712 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VRI712 | | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 101.48358 | | | | 0.00 | 0 | 4,871,900 |
| Total WHL01 SPOT | | | | | | | | | | 0.00 | 0 | 4,871,900 |
| Total For WHL01 | | | | | | | | | | 0.00 | 0 | 4,871,900 |
| WHL01 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 101.29397 | | | | 0.00 | 0 | 0 |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02 | | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 27/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 101.32298 | | | | 0.00 | 0 | 0 |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 18/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL04U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|----------------------------------|------------------------|------------------------|
| Total For WHL05U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | | 0.00 | 0 | 0 |
| WSP3 On 28/05/2019 Spot Bond | | | 6.67000 | 101.15423 | 6.67000 | 101.10937 | | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 6.81500 | 103.06620 | 6.81500 | 103.04744 | | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 8.08500 | 102.03428 | 8.08500 | 102.01230 | | | | 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 | 20.98354 | 100.00000 | 20.93735 | | | | 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 | | | 6.05500 | 95.12967 | 6.05500 | 95.11399 | | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 92,644,728,502,626,800.00 | 447,702,274,836 | 794,635,534,024 |
| Total for SPOT : | | | | | | | | | | 92,644,728,502,626,800.00 | 447,702,274,836 | 794,635,534,024 |
| Total Futures | | | | | | | | | | 92 644 728 916 440 200.00 | 447,702,278,927 | 794,636,379,219 |
| Total Options | | | | | | | | | | 1 874 990.02 | 2,746 | 116,060 |
| Grand Total: | | | | | | | | | | 92,644,728,918,315,100.00 | 447,702,281,673 | 794,636,495,279 |