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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2019

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 02/05/2019 Bond Future | | | 11.01456 | 75.99705 | 11.01069 | 76.01946 | | | 0.00 | 0 | 350 |
| ES33 On 01/08/2019 Bond Future | | | 11.12320 | 77.41677 | 11.11918 | 77.43966 | | | 0.00 | 0 | 0 |
| ES33 On 07/11/2019 Bond Future | | | 11.23676 | 75.24150 | 11.23255 | 75.26506 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 350 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 350 |
| ES42 On 02/05/2019 Bond Future | | | 11.28110 | 77.60138 | 11.27222 | 77.65979 | | | 0.00 | 0 | 4,919 |
| ES42 On 01/08/2019 Bond Future | | | 11.38799 | 79.05132 | 11.37877 | 79.11099 | | | 0.00 | 0 | 0 |
| ES42 On 07/11/2019 Bond Future | | | 11.49995 | 76.44025 | 11.49034 | 76.50137 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 4,919 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 4,919 |
| I2025 On 02/05/2019 Bond Future | | | 133.85948 | 133.85948 | 133.88254 | 133.88254 | | | 0.00 | 0 | 691 |
| I2025 On 01/08/2019 Bond Future | | | 134.93594 | 134.93594 | 134.95962 | 134.95962 | | | 0.00 | 0 | 0 |
| I2025 On 07/11/2019 Bond Future | | | 137.79520 | 137.79520 | 137.81968 | 137.81968 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 691 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 691 |
| I2029 On 02/05/2019 Bond Future | | | 100.29473 | 100.29473 | 100.31175 | 100.31175 | | | 0.00 | 0 | 3,020 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| I2029 | On | 01/08/2019 | Bond Future | | | 102.19290 | 102.19290 | 102.21045 | 102.21045 | | | 0.00 | 0 | 0 |
| I2029 | On | 07/11/2019 | Bond Future | | | 103.25074 | 103.25074 | 103.26881 | 103.26881 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 3,020 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 3,020 |
| I2033 | On | 02/05/2019 | Bond Future | | | 102.66873 | 102.66873 | 102.50270 | 102.50270 | | | 0.00 | 0 | 6,090 |
| I2033 | On | 01/08/2019 | Bond Future | | | 104.61194 | 104.61194 | 104.44284 | 104.44284 | | | 0.00 | 0 | 0 |
| I2033 | On | 07/11/2019 | Bond Future | | | 105.64477 | 105.64477 | 105.47243 | 105.47243 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,090 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,090 |
| I2038 | On | 02/05/2019 | Bond Future | | | 122.33934 | 122.33934 | 122.36001 | 122.36001 | | | 0.00 | 0 | 11,059 |
| I2038 | On | 01/08/2019 | Bond Future | | | 123.01567 | 123.01567 | 123.03688 | 123.03688 | | | 0.00 | 0 | 0 |
| I2038 | On | 07/11/2019 | Bond Future | | | 125.62247 | 125.62247 | 125.64446 | 125.64446 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 11,059 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 11,059 |
| I2046 | On | 02/05/2019 | Bond Future | | | 113.79236 | 113.79236 | 114.23962 | 114.23962 | | | 0.00 | 0 | 12,523 |
| I2046 | On | 01/08/2019 | Bond Future | | | 115.94589 | 115.94589 | 116.40196 | 116.40196 | | | 0.00 | 0 | 0 |
| I2046 | On | 07/11/2019 | Bond Future | | | 116.66238 | 116.66238 | 117.12837 | 117.12837 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 12,523 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 12,523 |
| I2050 | On | 02/05/2019 | Bond Future | | | 119.60128 | 119.60128 | 119.74442 | 119.74442 | | | 0.00 | 0 | 10,684 |
| I2050 | On | 01/08/2019 | Bond Future | | | 120.04697 | 120.04697 | 120.19310 | 120.19310 | | | 0.00 | 0 | 0 |
| I2050 | On | 07/11/2019 | Bond Future | | | 122.59072 | 122.59072 | 122.74019 | 122.74019 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 10,684 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 10,684 |
| R186 | On | 02/05/2019 | Bond Future | | | 8.76967 | 113.40577 | 8.76530 | 113.43116 | | 6.24 | 9,185,867.37 | 81 | 88,127 |
| R186 | On | 01/08/2019 | Bond Future | | | 8.82745 | 110.22493 | 8.82283 | 110.25101 | | 6.45 | 0.00 | 0 | 10 |
| R186 | On | 07/11/2019 | Bond Future | | | 8.87691 | 112.53322 | 8.87199 | 112.56013 | | 6.62 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 9,185,867.37 | 81 | 88,137 |
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Call | | | 1,897.93000 | 1.89793 | 1,859,770 | 6.46 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.02 | Put | | | 430.71000 | 0.43071 | 417,940 | 6.46 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Call | | | 1,940.66000 | 1.94066 | 1,902,540 | 6.48 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.05 | Put | | | 388.71000 | 0.38871 | 376,100 | 6.50 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.90 | Call | | | 1,422.68000 | 1.42268 | 1,384,700 | 6.36 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.90 | Put | | | 643.52000 | 0.64352 | 630,930 | 6.36 | 0.00 | 0 | 8,250 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Call | | | 2,958.48000 | 2.95848 | 2,923,010 | 6.73 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Put | | | 1,335.03000 | 1.33503 | 1,328,800 | 6.17 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.65 | Call | | | 662.32000 | 0.66232 | 630,700 | 6.17 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 8.80 | Put | | | 877.14000 | 0.87714 | 866,070 | 6.28 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.80 | Call | | | 1,078.55000 | 1.07855 | 1,042,090 | 6.28 | 0.00 | 0 | 7,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------|------------------|---------------|
| R186 | On | 02/05/2019 | Bond Future | 9.05 | Call | | | 2,027.06000 | 2.02706 | 1,989,060 | 6.50 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Call | | | 1,813.75000 | 1.81375 | 1,775,530 | 6.44 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Call | | | 5,557.67000 | 5.55767 | 5,529,330 | 7.34 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.75 | Put | | | 24.63000 | 0.02463 | 21,680 | 7.34 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Call | | | 6,991.29000 | 6.99129 | 6,965,020 | 7.34 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 10.02 | Put | | | 5.16000 | 0.00516 | 4,280 | 7.34 | 0.00 | 0 | 3,250 |
| R186 | On | 02/05/2019 | Bond Future | 9.25 | Put | | | 188.22000 | 0.18822 | 178,140 | 6.73 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.20 | Call | | | 2,715.81000 | 2.71581 | 2,679,540 | 6.67 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Put | | | 1,442.54000 | 1.44254 | 1,437,600 | 6.15 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.62 | Call | | | 593.92000 | 0.59392 | 563,590 | 6.15 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Put | | | 1,923.21000 | 1.92321 | 1,924,230 | 6.07 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.50 | Call | | | 367.29000 | 0.36729 | 342,920 | 6.07 | 0.00 | 0 | 7,000 |
| R186 | On | 02/05/2019 | Bond Future | 9.00 | Put | | | 460.81000 | 0.46081 | 447,980 | 6.44 | 0.00 | 0 | 7,500 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Call | | | 3,206.70000 | 3.20670 | 3,172,050 | 6.79 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Call | | | 7,256.06000 | 7.25606 | 7,230,000 | 7.34 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 10.07 | Put | | | 3.76000 | 0.00376 | 3,090 | 7.34 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Call | | | 6,672.98000 | 6.67298 | 6,646,420 | 7.34 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.96 | Put | | | 7.45000 | 0.00745 | 6,280 | 7.34 | 0.00 | 0 | 90 |
| R186 | On | 02/05/2019 | Bond Future | 9.20 | Put | | | 227.07000 | 0.22707 | 216,190 | 6.67 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.03 | Put | | | 416.35000 | 0.41635 | 403,620 | 6.48 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Call | | | 1,855.58000 | 1.85558 | 1,817,390 | 6.45 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 9.01 | Put | | | 445.48000 | 0.44548 | 432,680 | 6.45 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Put | | | 1,167.58000 | 1.16758 | 1,159,410 | 6.21 | 0.00 | 0 | 0 |
| R186 | On | 02/05/2019 | Bond Future | 8.70 | Call | | | 787.25000 | 0.78725 | 753,690 | 6.21 | 0.00 | 0 | 200 |
| R186 | On | 02/05/2019 | Bond Future | 9.30 | Put | | | 155.88000 | 0.15588 | 146,620 | 6.79 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Put | | | 557.18000 | 0.55718 | 552,280 | 7.22 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Put | | | 177.03000 | 0.17703 | 173,620 | 7.50 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Call | | | 4,446.71000 | 4.44671 | 4,415,730 | 7.23 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.53 | Put | | | 547.94000 | 0.54794 | 543,040 | 7.23 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Call | | | 4,491.63000 | 4.49163 | 4,460,640 | 7.24 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.54 | Put | | | 539.04000 | 0.53904 | 534,130 | 7.24 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.52 | Call | | | 4,402.09000 | 4.40209 | 4,371,110 | 7.22 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Put | | | 3,580.22000 | 3.58022 | 3,590,470 | 6.16 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 8.30 | Call | | | 576.60000 | 0.57660 | 560,770 | 6.16 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Put | | | 1,206.35000 | 1.20635 | 1,203,530 | 6.68 | 0.00 | 0 | 0 |
| R186 | On | 01/08/2019 | Bond Future | 9.05 | Call | | | 2,478.94000 | 2.47894 | 2,450,040 | 6.68 | 0.00 | 0 | 6,000 |
| R186 | On | 01/08/2019 | Bond Future | 10.08 | Call | | | 6,983.49000 | 6.98349 | 6,954,000 | 7.50 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Call | | | 2,535.37000 | 2.53537 | 2,510,880 | 6.56 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Put | | | 2,164.18000 | 2.16418 | 2,166,600 | 6.56 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 2,567.05000 | 2.56705 | 2,542,450 | 6.57 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 2,141.43000 | 2.14143 | 2,143,740 | 6.57 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Call | | | 2,598.92000 | 2.59892 | 2,574,210 | 6.58 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Put | | | 2,118.89000 | 2.11889 | 2,121,090 | 6.58 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 76,120 |
| Total For R186 | | | | | | | | | | | | 9,185,867.37 | 81 | 164,257 |
| R197 | On | 02/05/2019 | Bond Future | | | 300.09651 | 300.09651 | 300.27194 | 300.27194 | | | 0.00 | 0 | 2,350 |
| R197 | On | 01/08/2019 | Bond Future | | | 298.22108 | 298.22108 | 298.40049 | 298.40049 | | | 0.00 | 0 | 40 |
| R197 | On | 07/11/2019 | Bond Future | | | 304.54059 | 304.54059 | 304.72433 | 304.72433 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,390 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,390 |
| R202 | On | 02/05/2019 | Bond Future | | | 233.48238 | 233.48238 | 232.72589 | 232.72589 | | | 14,008,942.80 | 60 | 8,706 |
| R202 | On | 01/08/2019 | Bond Future | | | 233.88846 | 233.88846 | 233.11821 | 233.11821 | | | 0.00 | 0 | 0 |
| R202 | On | 07/11/2019 | Bond Future | | | 238.84443 | 238.84443 | 238.05844 | 238.05844 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 14,008,942.80 | 60 | 8,706 |
| Total For R202 | | | | | | | | | | | | 14,008,942.80 | 60 | 8,706 |
| R2023 | On | 02/05/2019 | Bond Future | | | 7.89548 | 100.94330 | 7.88037 | 100.99216 | | 2.84 | 20,693,376.50 | 205 | 66,540 |
| R2023 | On | 01/08/2019 | Bond Future | | | 7.91707 | 102.82902 | 7.90068 | 102.87899 | | 2.89 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | | | 7.92446 | 101.04695 | 7.90648 | 101.09815 | | 3.32 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 20,693,376.50 | 205 | 66,540 |
| R2023 | On | 02/05/2019 | Bond Future | 8.46 | Call | | | 1,882.10000 | 1.88210 | 1,832,840 | 3.42 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.46 | Put | | | 28.71000 | 0.02871 | 28,310 | 3.42 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Call | | | 1,821.46000 | 1.82146 | 1,772,250 | 3.39 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.44 | Put | | | 31.31000 | 0.03131 | 30,960 | 3.39 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Call | | | 1,851.75000 | 1.85175 | 1,802,510 | 3.40 | 0.00 | 0 | 0 |
| R2023 | On | 02/05/2019 | Bond Future | 8.45 | Put | | | 29.98000 | 0.02998 | 29,600 | 3.40 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Call | | | 3,215.09000 | 3.21509 | 3,166,790 | 3.87 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.94 | Put | | | 106.54000 | 0.10654 | 108,210 | 3.87 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Call | | | 3,242.72000 | 3.24272 | 3,194,380 | 3.88 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.95 | Put | | | 104.84000 | 0.10484 | 106,470 | 3.88 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Call | | | 3,187.38000 | 3.18738 | 3,139,140 | 3.86 | 0.00 | 0 | 0 |
| R2023 | On | 01/08/2019 | Bond Future | 8.93 | Put | | | 108.16000 | 0.10816 | 109,890 | 3.86 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Call | | | 1,187.01000 | 1.18701 | 1,154,940 | 3.31 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Put | | | 949.45000 | 0.94945 | 968,580 | 3.31 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Call | | | 1,204.37000 | 1.20437 | 1,172,080 | 3.32 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Put | | | 938.41000 | 0.93841 | 957,320 | 3.32 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Call | | | 1,169.78000 | 1.16978 | 1,137,920 | 3.31 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Put | | | 960.62000 | 0.96062 | 979,960 | 3.31 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 20,693,376.50 | 205 | 66,540 |
| R2030 | On | 02/05/2019 | Bond Future | | | 9.31705 | 93.28122 | 9.31276 | 93.30823 | | 8.72 | 0.00 | 0 | 45,467 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2030 | On | 01/08/2019 | Bond Future | | | 9.38389 | 91.01889 | 9.37940 | 91.04663 | | 9.04 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | | | 9.44047 | 92.92524 | 9.43577 | 92.95373 | | 9.40 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 45,467 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Call | | | 5,425.61000 | 5.42561 | 5,392,830 | 10.19 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 10.20 | Put | | | 58.96000 | 0.05896 | 53,190 | 10.19 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Call | | | 1,465.74000 | 1.46574 | 1,423,700 | 8.91 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.41 | Put | | | 855.97000 | 0.85597 | 840,940 | 8.91 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Call | | | 1,391.47000 | 1.39147 | 1,349,720 | 8.89 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 9.39 | Put | | | 906.67000 | 0.90667 | 891,930 | 8.89 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Put | | | 2,882.91000 | 2.88291 | 2,890,150 | 8.31 | 0.00 | 0 | 0 |
| R2030 | On | 02/05/2019 | Bond Future | 8.90 | Call | | | 232.69000 | 0.23269 | 212,920 | 8.31 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Call | | | 1,428.36000 | 1.42836 | 1,386,460 | 8.90 | 0.00 | 0 | 3,000 |
| R2030 | On | 02/05/2019 | Bond Future | 9.40 | Put | | | 881.05000 | 0.88105 | 866,160 | 8.90 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Put | | | 6,812.56000 | 6.81256 | 6,833,650 | 7.97 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 8.35 | Call | | | 144.95000 | 0.14495 | 138,300 | 7.97 | 0.00 | 0 | 2,025 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Call | | | 4,048.42000 | 4.04842 | 4,015,080 | 9.55 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.91 | Put | | | 847.37000 | 0.84737 | 841,770 | 9.55 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Call | | | 4,093.71000 | 4.09371 | 4,060,340 | 9.57 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.92 | Put | | | 833.79000 | 0.83379 | 828,160 | 9.57 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Call | | | 4,003.10000 | 4.00310 | 3,969,790 | 9.54 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.90 | Put | | | 860.98000 | 0.86098 | 855,410 | 9.54 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Put | | | 2,723.66000 | 2.72366 | 2,726,770 | 8.67 | 0.00 | 0 | 0 |
| R2030 | On | 01/08/2019 | Bond Future | 9.15 | Call | | | 1,291.42000 | 1.29142 | 1,266,790 | 8.67 | 0.00 | 0 | 2,025 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Put | | | 2,636.47000 | 2.63647 | 2,637,930 | 9.38 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Call | | | 2,937.70000 | 2.93770 | 2,910,570 | 9.39 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Put | | | 2,609.65000 | 2.60965 | 2,611,010 | 9.39 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Call | | | 2,871.06000 | 2.87106 | 2,844,140 | 9.37 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Put | | | 2,663.81000 | 2.66381 | 2,665,380 | 9.37 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Call | | | 2,904.14000 | 2.90414 | 2,877,110 | 9.38 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 13,050 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 58,517 |
| R2032 | On | 02/05/2019 | Bond Future | | | 9.54575 | 91.32142 | 9.54145 | 91.35083 | | 9.89 | 0.00 | 0 | 42,209 |
| R2032 | On | 01/08/2019 | Bond Future | | | 9.61031 | 93.02740 | 9.60584 | 93.05750 | | 9.82 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | | | 9.67234 | 90.81235 | 9.66766 | 90.84335 | | 10.72 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 0.00 | 0 | 42,209 |
| R2032 | On | 02/05/2019 | Bond Future | 9.62 | Call | | | 1,540.69000 | 1.54069 | 1,494,710 | 10.06 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.62 | Put | | | 1,005.53000 | 1.00553 | 988,960 | 10.06 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.63 | Call | | | 1,580.71000 | 1.58071 | 1,534,570 | 10.08 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.63 | Put | | | 977.74000 | 0.97774 | 961,010 | 10.08 | 0.00 | 0 | 0 |
| R2032 | On | 02/05/2019 | Bond Future | 9.61 | Call | | | 1,501.06000 | 1.50106 | 1,455,270 | 10.05 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|---------------|
| R2032 | On | 02/05/2019 | Bond Future | 9.61 | Put | | | 1,033.79000 | 1.03379 | 1,017,410 | 10.05 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Call | | | 4,257.42000 | 4.25742 | 4,221,080 | 10.31 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.10 | Put | | | 1,013.36000 | 1.01336 | 1,007,120 | 10.31 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Call | | | 4,305.95000 | 4.30595 | 4,269,570 | 10.32 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.11 | Put | | | 997.94000 | 0.99794 | 991,660 | 10.32 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Call | | | 4,209.24000 | 4.20924 | 4,172,930 | 10.29 | 0.00 | 0 | 0 |
| R2032 | On | 01/08/2019 | Bond Future | 10.09 | Put | | | 1,029.20000 | 1.02920 | 1,022,990 | 10.29 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Call | | | 3,222.98000 | 3.22298 | 3,193,240 | 10.68 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Put | | | 2,943.10000 | 2.94310 | 2,944,360 | 10.68 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Call | | | 3,258.48000 | 3.25848 | 3,228,630 | 10.69 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Put | | | 2,912.67000 | 2.91267 | 2,913,820 | 10.69 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 3,187.67000 | 3.18767 | 3,158,040 | 10.67 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 2,973.78000 | 2.97378 | 2,975,150 | 10.67 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 0.00 | 0 | 42,209 |
| R2035 | On | 02/05/2019 | Bond Future | | | 9.74566 | 94.66519 | 9.74135 | 94.69783 | | 10.63 | 0.00 | 0 | 78,859 |
| R2035 | On | 01/08/2019 | Bond Future | | | 9.81045 | 96.43361 | 9.80597 | 96.46707 | | 10.57 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | | | 9.87617 | 93.94650 | 9.87150 | 93.98087 | | 11.61 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 0.00 | 0 | 78,859 |
| R2035 | On | 02/05/2019 | Bond Future | 9.74 | Call | | | 1,371.34000 | 1.37134 | 1,322,500 | 10.62 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.74 | Put | | | 1,381.57000 | 1.38157 | 1,365,370 | 10.62 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.75 | Call | | | 1,410.83000 | 1.41083 | 1,361,680 | 10.63 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.75 | Put | | | 1,345.34000 | 1.34534 | 1,328,830 | 10.63 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.73 | Call | | | 1,332.46000 | 1.33246 | 1,283,960 | 10.60 | 0.00 | 0 | 0 |
| R2035 | On | 02/05/2019 | Bond Future | 9.73 | Put | | | 1,418.50000 | 1.41850 | 1,402,640 | 10.60 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.23 | Call | | | 4,432.44000 | 4.43244 | 4,391,800 | 11.34 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.23 | Put | | | 1,343.82000 | 1.34382 | 1,336,640 | 11.34 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.24 | Call | | | 4,483.99000 | 4.48399 | 4,443,290 | 11.36 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.24 | Put | | | 1,324.39000 | 1.32439 | 1,317,150 | 11.36 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.22 | Call | | | 4,381.07000 | 4.38107 | 4,340,490 | 11.32 | 0.00 | 0 | 0 |
| R2035 | On | 01/08/2019 | Bond Future | 10.22 | Put | | | 1,363.52000 | 1.36352 | 1,356,400 | 11.32 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Put | | | 3,436.08000 | 3.43608 | 3,437,880 | 11.48 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Call | | | 3,463.56000 | 3.46356 | 3,430,860 | 11.49 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Put | | | 3,401.02000 | 3.40102 | 3,402,690 | 11.49 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Call | | | 3,502.29000 | 3.50229 | 3,469,470 | 11.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Put | | | 3,366.25000 | 3.36625 | 3,367,800 | 11.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Call | | | 3,425.04000 | 3.42504 | 3,392,470 | 11.48 | 0.00 | 0 | 0 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | | | 0.00 | 0 | 78,859 |
| R2037 | On | 02/05/2019 | Bond Future | | | 9.82242 | 91.22362 | 9.81815 | 91.25616 | | 11.18 | 8,118,902.18 | 89 | 52,036 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2037 | On | 01/08/2019 | Bond Future | | | 9.89099 | 88.67254 | 9.88656 | 88.70585 | | 11.66 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | | | 9.95165 | 90.52983 | 9.94704 | 90.56406 | | 12.23 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 8,118,902.18 | 89 | 52,036 |
| R2037 | On | 02/05/2019 | Bond Future | 9.79 | Put | | | 1,516.95000 | 1.51695 | 1,500,810 | 11.25 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.80 | Call | | | 1,340.06000 | 1.34006 | 1,291,020 | 11.26 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.80 | Put | | | 1,478.60000 | 1.47860 | 1,462,100 | 11.26 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.81 | Call | | | 1,378.92000 | 1.37892 | 1,329,530 | 11.28 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.81 | Put | | | 1,441.09000 | 1.44109 | 1,424,240 | 11.28 | 0.00 | 0 | 0 |
| R2037 | On | 02/05/2019 | Bond Future | 9.79 | Call | | | 1,301.94000 | 1.30194 | 1,253,260 | 11.25 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Call | | | 4,350.50000 | 4.35050 | 4,310,240 | 12.13 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.30 | Put | | | 1,322.89000 | 1.32289 | 1,315,940 | 12.13 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Call | | | 4,402.21000 | 4.40221 | 4,361,890 | 12.16 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.31 | Put | | | 1,303.34000 | 1.30334 | 1,296,330 | 12.16 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Call | | | 4,298.98000 | 4.29898 | 4,258,790 | 12.11 | 0.00 | 0 | 0 |
| R2037 | On | 01/08/2019 | Bond Future | 10.29 | Put | | | 1,342.71000 | 1.34271 | 1,335,830 | 12.11 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Call | | | 3,555.78000 | 3.55578 | 3,522,740 | 12.19 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Put | | | 3,459.61000 | 3.45961 | 3,460,800 | 12.19 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Call | | | 3,595.00000 | 3.59500 | 3,561,850 | 12.20 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Put | | | 3,424.73000 | 3.42473 | 3,425,810 | 12.20 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Call | | | 3,517.05000 | 3.51705 | 3,484,130 | 12.18 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Put | | | 3,495.07000 | 3.49507 | 3,496,380 | 12.18 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 8,118,902.18 | 89 | 52,036 |
| R2040 | On | 02/05/2019 | Bond Future | | | 9.92253 | 94.31048 | 9.91319 | 94.38678 | | 11.57 | 0.00 | 0 | 23,819 |
| R2040 | On | 01/08/2019 | Bond Future | | | 9.99149 | 91.56678 | 9.98182 | 91.64473 | | 12.09 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | | | 10.05287 | 93.48472 | 10.04285 | 93.56453 | | 12.70 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 0.00 | 0 | 23,819 |
| R2040 | On | 02/05/2019 | Bond Future | 9.60 | Call | | | 476.07000 | 0.47607 | 433,500 | 10.81 | 0.00 | 0 | 1,150 |
| R2040 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 1,529.49000 | 1.52949 | 1,533,600 | 11.41 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.88 | Call | | | 1,339.94000 | 1.33994 | 1,269,290 | 11.37 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.88 | Put | | | 1,611.87000 | 1.61187 | 1,617,520 | 11.37 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 10.20 | Put | | | 639.45000 | 0.63945 | 630,000 | 11.91 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 10.20 | Call | | | 2,936.80000 | 2.93680 | 2,851,050 | 11.91 | 0.00 | 0 | 1,150 |
| R2040 | On | 02/05/2019 | Bond Future | 9.60 | Put | | | 3,094.09000 | 3.09409 | 3,127,820 | 10.81 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.89 | Call | | | 1,380.49000 | 1.38049 | 1,309,060 | 11.39 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.89 | Put | | | 1,570.35000 | 1.57035 | 1,575,220 | 11.39 | 0.00 | 0 | 0 |
| R2040 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 1,421.58000 | 1.42158 | 1,349,390 | 11.41 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Call | | | 4,557.95000 | 4.55795 | 4,485,920 | 12.73 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.37 | Put | | | 1,510.74000 | 1.51074 | 1,516,660 | 12.73 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 4,612.46000 | 4.61246 | 4,540,200 | 12.75 | 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 |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2040 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 1,488.92000 | 1.48892 | 1,494,610 | 12.75 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Call | | | 4,503.83000 | 4.50383 | 4,432,030 | 12.71 | 0.00 | 0 | 0 |
| R2040 | On | 01/08/2019 | Bond Future | 10.36 | Put | | | 1,533.07000 | 1.53307 | 1,539,220 | 12.71 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 3,840.86000 | 3.84086 | 3,863,280 | 12.73 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Call | | | 3,779.69000 | 3.77969 | 3,722,020 | 12.74 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Put | | | 3,802.41000 | 3.80241 | 3,824,550 | 12.74 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 3,821.24000 | 3.82124 | 3,763,300 | 12.75 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 3,764.28000 | 3.76428 | 3,786,150 | 12.75 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 3,738.34000 | 3.73834 | 3,680,950 | 12.73 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | | | | 0.00 | 0 | 2,300 |
| Total For R2040 | | | | | | | | | | | | 0.00 | 0 | 26,119 |
| R2044 | On | 02/05/2019 | Bond Future | | | 9.92093 | 91.56750 | 9.90648 | 91.68809 | | 12.12 | 20,419,552.50 | 223 | 38,098 |
| R2044 | On | 01/08/2019 | Bond Future | | | 9.98637 | 88.89779 | 9.97145 | 89.02076 | | 12.67 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | | | 10.04446 | 90.75979 | 10.02903 | 90.88560 | | 13.32 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | | | 20,419,552.50 | 223 | 38,098 |
| R2044 | On | 02/05/2019 | Bond Future | 9.91 | Call | | | 1,516.59000 | 1.51659 | 1,420,400 | 11.97 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.91 | Put | | | 1,487.19000 | 1.48719 | 1,511,590 | 11.97 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.92 | Call | | | 1,560.38000 | 1.56038 | 1,463,080 | 11.98 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.92 | Put | | | 1,447.55000 | 1.44755 | 1,470,840 | 11.98 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.90 | Call | | | 1,473.47000 | 1.47347 | 1,378,400 | 11.95 | 0.00 | 0 | 0 |
| R2044 | On | 02/05/2019 | Bond Future | 9.90 | Put | | | 1,527.64000 | 1.52764 | 1,553,160 | 11.95 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.36 | Put | | | 5,996.75000 | 5.99675 | 6,081,400 | 11.33 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Call | | | 4,806.16000 | 4.80616 | 4,701,910 | 13.38 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.39 | Put | | | 1,462.05000 | 1.46205 | 1,480,770 | 13.38 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Call | | | 4,861.99000 | 4.86199 | 4,757,360 | 13.41 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.40 | Put | | | 1,440.60000 | 1.44060 | 1,458,940 | 13.41 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Call | | | 4,750.32000 | 4.75032 | 4,646,460 | 13.36 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.36 | Call | | | 701.04000 | 0.70104 | 662,720 | 11.33 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Put | | | 3,180.71000 | 3.18071 | 3,227,640 | 12.45 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 9.86 | Call | | | 2,253.00000 | 2.25300 | 2,176,960 | 12.45 | 0.00 | 0 | 100 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Call | | | 5,605.49000 | 5.60549 | 5,496,410 | 13.70 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.38 | Put | | | 1,483.62000 | 1.48362 | 1,502,730 | 13.36 | 0.00 | 0 | 0 |
| R2044 | On | 01/08/2019 | Bond Future | 10.53 | Put | | | 1,190.06000 | 1.19006 | 1,203,950 | 13.70 | 0.00 | 0 | 100 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Call | | | 3,990.87000 | 3.99087 | 3,907,650 | 13.39 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.06 | Put | | | 3,738.65000 | 3.73865 | 3,781,240 | 13.39 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Call | | | 4,033.88000 | 4.03388 | 3,950,230 | 13.40 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.07 | Put | | | 3,700.47000 | 3.70047 | 3,742,630 | 13.40 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 3,947.78000 | 3.94778 | 3,864,980 | 13.38 | 0.00 | 0 | 0 |
| R2044 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 3,776.87000 | 3.77687 | 3,819,880 | 13.38 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 300 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| Total For R2044 | | | | | | | | | 20,419,552.50 | 223 | 38,398 |
| R2048 On 02/05/2019 Bond Future | | | 9.88753 | 90.80069 | 9.87808 | 90.88197 | | 12.51 | 54,571,214.69 | 601 | 102,853 |
| R2048 On 01/08/2019 Bond Future | | | 9.94570 | 92.49691 | 9.93594 | 92.57993 | | 12.48 | 0.00 | 0 | 100 |
| R2048 On 07/11/2019 Bond Future | | | 10.00452 | 89.99092 | 9.99443 | 90.07581 | | 13.80 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | 54,571,214.69 | 601 | 102,953 |
| R2048 On 02/05/2019 Bond Future | 9.90 | Call | | | 1,629.20000 | 1.62920 | 1,550,590 | 12.33 | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.90 | Put | | | 1,440.87000 | 1.44087 | 1,443,540 | 12.33 | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.91 | Call | | | 1,675.60000 | 1.67560 | 1,596,260 | 12.35 | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.91 | Put | | | 1,401.59000 | 1.40159 | 1,403,530 | 12.35 | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.89 | Call | | | 1,583.48000 | 1.58348 | 1,505,610 | 12.32 | 0.00 | 0 | 0 |
| R2048 On 02/05/2019 Bond Future | 9.89 | Put | | | 1,480.98000 | 1.48098 | 1,484,390 | 12.32 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.34 | Call | | | 4,837.41000 | 4.83741 | 4,760,720 | 13.08 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.34 | Put | | | 1,510.95000 | 1.51095 | 1,517,280 | 13.08 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.35 | Call | | | 4,894.66000 | 4.89466 | 4,817,730 | 13.10 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.35 | Put | | | 1,488.67000 | 1.48867 | 1,494,760 | 13.10 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.36 | Call | | | 4,952.11000 | 4.95211 | 4,874,950 | 13.12 | 0.00 | 0 | 0 |
| R2048 On 01/08/2019 Bond Future | 10.36 | Put | | | 1,466.71000 | 1.46671 | 1,472,570 | 13.12 | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.02 | Call | | | 4,062.13000 | 4.06213 | 4,000,180 | 13.82 | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.02 | Put | | | 3,847.28000 | 3.84728 | 3,870,220 | 13.82 | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.03 | Call | | | 4,106.47000 | 4.10647 | 4,044,230 | 13.84 | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.03 | Put | | | 3,807.85000 | 3.80785 | 3,830,500 | 13.84 | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.01 | Call | | | 4,018.01000 | 4.01801 | 3,956,350 | 13.81 | 0.00 | 0 | 0 |
| R2048 On 07/11/2019 Bond Future | 10.01 | Put | | | 3,887.08000 | 3.88708 | 3,910,310 | 13.81 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | 54,571,214.69 | 601 | 102,953 |
| R207 On 02/05/2019 Bond Future | | | 6.64680 | 102.62979 | 6.45718 | 102.75671 | | 0.17 | 0.00 | 0 | 6,013 |
| R207 On 01/08/2019 Bond Future | | | 6.07182 | 100.90571 | 5.77523 | 101.03522 | | 0.15 | 0.00 | 0 | 50 |
| R207 On 07/11/2019 Bond Future | | | 3.35578 | 103.01882 | 2.61928 | 103.15125 | | 0.05 | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | 0.00 | 0 | 6,063 |
| R207 On 02/05/2019 Bond Future | 7.62 | Call | | | 774.04000 | 0.77404 | 647,120 | 0.31 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.62 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.31 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.63 | Call | | | 780.65000 | 0.78065 | 653,730 | 0.31 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.63 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.31 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.61 | Call | | | 767.42000 | 0.76742 | 640,500 | 0.31 | 0.00 | 0 | 0 |
| R207 On 02/05/2019 Bond Future | 7.61 | Put | | | 0.00000 | 0.00000 | 0,000 | 0.31 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.34 | Call | | | 679.62000 | 0.67962 | 550,450 | 0.36 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.34 | Put | | | 0.06000 | 0.00006 | 0,400 | 0.36 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.35 | Call | | | 683.93000 | 0.68393 | 554,740 | 0.36 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.35 | Put | | | 0.06000 | 0.00006 | 0,380 | 0.36 | 0.00 | 0 | 0 |
| R207 On 01/08/2019 Bond Future | 7.33 | Call | | | 675.30000 | 0.67530 | 546,160 | 0.36 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R207 | On | 01/08/2019 | Bond Future | 7.33 | Put | | | 0.06000 | 0.00006 | 0,430 | 0.36 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Call | | | 4.59000 | 0.00459 | 0,060 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Put | | | 103.58000 | 0.10358 | 231,480 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Call | | | 4.80000 | 0.00480 | 0,060 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Put | | | 101.99000 | 0.10199 | 229,680 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Call | | | 4.38000 | 0.00438 | 0,050 | 0.10 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Put | | | 105.18000 | 0.10518 | 233,280 | 0.10 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 6,063 |
| R208 | On | 02/05/2019 | Bond Future | | | 7.01932 | 100.20191 | 7.06678 | 100.11913 | | 0.85 | 0.00 | 0 | 14,423 |
| R208 | On | 01/08/2019 | Bond Future | | | 6.92906 | 102.07378 | 6.98396 | 101.98965 | | 0.90 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | | | 6.73314 | 100.80493 | 6.79904 | 100.71924 | | 1.07 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 14,423 |
| R208 | On | 02/05/2019 | Bond Future | 8.04 | Call | | | 1,677.98000 | 1.67798 | 1,760,750 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.04 | Put | | | 0.01000 | 0.00001 | 0,000 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.02 | Call | | | 1,643.87000 | 1.64387 | 1,726,640 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.02 | Put | | | 0.01000 | 0.00001 | 0,000 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.03 | Call | | | 1,660.93000 | 1.66093 | 1,743,700 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 02/05/2019 | Bond Future | 8.03 | Put | | | 0.01000 | 0.00001 | 0,000 | 1.30 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Put | | | 17.60000 | 0.01760 | 13,780 | 1.67 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Call | | | 1,796.76000 | 1.79676 | 1,877,190 | 1.67 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.16 | Put | | | 16.97000 | 0.01697 | 13,270 | 1.67 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Call | | | 1,811.10000 | 1.81110 | 1,891,640 | 1.67 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.17 | Put | | | 16.36000 | 0.01636 | 12,770 | 1.67 | 0.00 | 0 | 0 |
| R208 | On | 01/08/2019 | Bond Future | 8.15 | Call | | | 1,782.44000 | 1.78244 | 1,862,750 | 1.67 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Call | | | 371.51000 | 0.37151 | 416,220 | 1.10 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Put | | | 331.29000 | 0.33129 | 290,310 | 1.10 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Call | | | 379.21000 | 0.37921 | 424,410 | 1.10 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Put | | | 326.01000 | 0.32601 | 285,520 | 1.10 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Call | | | 363.55000 | 0.36355 | 407,770 | 1.09 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Put | | | 336.32000 | 0.33632 | 294,850 | 1.09 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 14,423 |
| R209 | On | 02/05/2019 | Bond Future | | | 9.69253 | 72.27717 | 9.68816 | 72.30543 | | 12.01 | 9,179,200.59 | 127 | 101,945 |
| R209 | On | 01/08/2019 | Bond Future | | | 9.75029 | 73.62739 | 9.74577 | 73.65631 | | 12.00 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | | | 9.80586 | 72.01535 | 9.80117 | 72.04503 | | 13.13 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 9,179,200.59 | 127 | 101,945 |
| R209 | On | 02/05/2019 | Bond Future | 10.50 | Call | | | 5,072.73000 | 5.07273 | 5,036,770 | 13.64 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 10.50 | Put | | | 90.38000 | 0.09038 | 82,680 | 13.64 | 0.00 | 0 | 11,560 |
| R209 | On | 02/05/2019 | Bond Future | 10.71 | Call | | | 6,229.47000 | 6.22947 | 6,196,560 | 14.09 | 0.00 | 0 | 0 |

| 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 | | | 41.97000 | 0.04197 | 37,320 | 14.09 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Put | | | 553.78000 | 0.55378 | 537,380 | 12.35 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.95 | Call | | | 2,219.03000 | 2.21903 | 2,174,370 | 12.35 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Call | | | 1,152.61000 | 1.15261 | 1,110,790 | 11.90 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.68 | Put | | | 1,205.44000 | 1.20544 | 1,191,880 | 11.90 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Put | | | 2,589.90000 | 2.58990 | 2,592,560 | 11.32 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.35 | Call | | | 352.20000 | 0.35220 | 326,600 | 11.32 | 0.00 | 0 | 760 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Call | | | 1,185.86000 | 1.18586 | 1,143,750 | 11.92 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.69 | Put | | | 1,173.96000 | 1.17396 | 1,160,110 | 11.92 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Call | | | 1,219.52000 | 1.21952 | 1,177,140 | 11.93 | 0.00 | 0 | 0 |
| R209 | On | 02/05/2019 | Bond Future | 9.70 | Put | | | 1,142.98000 | 1.14298 | 1,128,860 | 11.93 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Call | | | 5,119.79000 | 5.11979 | 5,084,030 | 13.38 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.46 | Put | | | 754.30000 | 0.75430 | 747,460 | 13.38 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Call | | | 3,702.70000 | 3.70270 | 3,667,800 | 12.68 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.15 | Put | | | 1,182.43000 | 1.18243 | 1,176,450 | 12.68 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Put | | | 3,843.94000 | 3.84394 | 3,851,380 | 11.28 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Put | | | 1,148.33000 | 1.14833 | 1,142,250 | 12.72 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.30 | Call | | | 905.92000 | 0.90592 | 884,440 | 11.28 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Put | | | 1,975.67000 | 1.97567 | 1,972,980 | 12.07 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 9.80 | Call | | | 2,321.54000 | 2.32154 | 2,289,930 | 12.07 | 0.00 | 0 | 7,560 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Call | | | 3,746.21000 | 3.74621 | 3,711,270 | 12.70 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.16 | Put | | | 1,165.26000 | 1.16526 | 1,159,240 | 12.70 | 0.00 | 0 | 0 |
| R209 | On | 01/08/2019 | Bond Future | 10.17 | Call | | | 3,789.89000 | 3.78989 | 3,754,890 | 12.72 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 3,018.88000 | 3.01888 | 2,990,410 | 13.20 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 3,026.28000 | 3.02628 | 3,027,490 | 13.20 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Call | | | 3,052.24000 | 3.05224 | 3,023,660 | 13.21 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Put | | | 2,996.37000 | 2.99637 | 2,997,470 | 13.21 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Call | | | 3,086.00000 | 3.08600 | 3,057,320 | 13.22 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Put | | | 2,966.94000 | 2.96694 | 2,967,940 | 13.22 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 36,520 |
| Total For R209 | | | | | | | | | | | | 9,179,200.59 | 127 | 138,465 |
| R210 | On | 02/05/2019 | Bond Future | | | 184.92625 | 184.92625 | 184.66424 | 184.66424 | | | 0.00 | 0 | 1,628 |
| R210 | On | 01/08/2019 | Bond Future | | | 188.42617 | 188.42617 | 188.15965 | 188.15965 | | | 0.00 | 0 | 0 |
| R210 | On | 07/11/2019 | Bond Future | | | 189.78052 | 189.78052 | 189.50870 | 189.50870 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 1,628 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 1,628 |
| R212 | On | 02/05/2019 | Bond Future | | | 156.92157 | 156.92157 | 156.94910 | 156.94910 | | | 0.00 | 0 | 7,946 |
| R212 | On | 01/08/2019 | Bond Future | | | 157.67149 | 157.67149 | 157.69983 | 157.69983 | | | 0.00 | 0 | 0 |
| R212 | On | 07/11/2019 | Bond Future | | | 161.01263 | 161.01263 | 161.04190 | 161.04190 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 7,946 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| Total For R212 | | | | | | | | | 0.00 | 0 | 7,946 |
| R213 On 02/05/2019 Bond Future | | | 9.43890 | 84.12585 | 9.43454 | 84.15288 | | 9.64 | 0.00 | 0 | 29,065 |
| R213 On 01/08/2019 Bond Future | | | 9.49923 | 85.69742 | 9.49469 | 85.72512 | | 9.61 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | | | 9.55988 | 83.93749 | 9.55514 | 83.96593 | | 10.44 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | 0.00 | 0 | 29,065 |
| R213 On 02/05/2019 Bond Future | 9.49 | Call | | | 1,287.12000 | 1.28712 | 1,246,270 | 9.63 | 0.00 | 0 | 0 |
| R213 On 02/05/2019 Bond Future | 9.49 | Put | | | 944.24000 | 0.94424 | 930,420 | 9.63 | 0.00 | 0 | 0 |
| R213 On 02/05/2019 Bond Future | 9.50 | Call | | | 1,322.08000 | 1.32208 | 1,281,050 | 9.64 | 0.00 | 0 | 0 |
| R213 On 02/05/2019 Bond Future | 9.50 | Put | | | 917.58000 | 0.91758 | 903,580 | 9.64 | 0.00 | 0 | 0 |
| R213 On 02/05/2019 Bond Future | 9.48 | Call | | | 1,252.66000 | 1.25266 | 1,212,010 | 9.62 | 0.00 | 0 | 0 |
| R213 On 02/05/2019 Bond Future | 9.48 | Put | | | 971.47000 | 0.97147 | 957,850 | 9.62 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 9.99 | Call | | | 3,889.40000 | 3.88940 | 3,855,990 | 10.27 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 9.99 | Put | | | 939.35000 | 0.93935 | 933,640 | 10.27 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 10.00 | Call | | | 3,933.26000 | 3.93326 | 3,899,810 | 10.29 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 10.00 | Put | | | 925.12000 | 0.92512 | 919,370 | 10.29 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 9.98 | Call | | | 3,845.87000 | 3.84587 | 3,812,500 | 10.26 | 0.00 | 0 | 0 |
| R213 On 01/08/2019 Bond Future | 9.98 | Put | | | 953.97000 | 0.95397 | 948,300 | 10.26 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.59 | Call | | | 2,919.39000 | 2.91939 | 2,892,230 | 10.55 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.59 | Put | | | 2,710.49000 | 2.71049 | 2,711,770 | 10.55 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.60 | Call | | | 2,952.28000 | 2.95228 | 2,925,020 | 10.56 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.60 | Put | | | 2,683.59000 | 2.68359 | 2,684,770 | 10.56 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.58 | Call | | | 2,886.39000 | 2.88639 | 2,859,340 | 10.54 | 0.00 | 0 | 0 |
| R213 On 07/11/2019 Bond Future | 9.58 | Put | | | 2,737.35000 | 2.73735 | 2,738,740 | 10.54 | 0.00 | 0 | 0 |
| Total R213 Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | 0.00 | 0 | 29,065 |
| R214 On 02/05/2019 Bond Future | | | 9.88762 | 71.09462 | 9.87817 | 71.15806 | | 12.90 | 7,180,556.62 | 101 | 21,021 |
| R214 On 01/08/2019 Bond Future | | | 9.94595 | 72.42272 | 9.93620 | 72.48750 | | 12.87 | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | | | 10.00501 | 70.63879 | 9.99494 | 70.70502 | | 14.14 | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 7,180,556.62 | 101 | 21,021 |
| R214 On 02/05/2019 Bond Future | 9.86 | Call | | | 1,173.77000 | 1.17377 | 1,113,800 | 12.65 | 0.00 | 0 | 0 |
| R214 On 02/05/2019 Bond Future | 9.86 | Put | | | 1,296.00000 | 1.29600 | 1,299,470 | 12.65 | 0.00 | 0 | 0 |
| R214 On 02/05/2019 Bond Future | 9.87 | Call | | | 1,207.74000 | 1.20774 | 1,147,150 | 12.67 | 0.00 | 0 | 0 |
| R214 On 02/05/2019 Bond Future | 9.87 | Put | | | 1,262.66000 | 1.26266 | 1,265,510 | 12.67 | 0.00 | 0 | 0 |
| R214 On 02/05/2019 Bond Future | 9.85 | Call | | | 1,140.25000 | 1.14025 | 1,080,900 | 12.64 | 0.00 | 0 | 0 |
| R214 On 02/05/2019 Bond Future | 9.85 | Put | | | 1,329.90000 | 1.32990 | 1,333,990 | 12.64 | 0.00 | 0 | 0 |
| R214 On 01/08/2019 Bond Future | 10.33 | Call | | | 3,805.44000 | 3.80544 | 3,745,450 | 13.46 | 0.00 | 0 | 0 |
| R214 On 01/08/2019 Bond Future | 10.33 | Put | | | 1,263.64000 | 1.26364 | 1,268,430 | 13.46 | 0.00 | 0 | 0 |
| R214 On 01/08/2019 Bond Future | 10.34 | Call | | | 3,850.10000 | 3.85010 | 3,789,930 | 13.48 | 0.00 | 0 | 0 |
| R214 On 01/08/2019 Bond Future | 10.34 | Put | | | 1,245.70000 | 1.24570 | 1,250,310 | 13.48 | 0.00 | 0 | 0 |
| R214 On 01/08/2019 Bond Future | 10.32 | Call | | | 3,761.09000 | 3.76109 | 3,701,300 | 13.44 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|----------------|
| R214 | On | 01/08/2019 | Bond Future | 10.32 | Put | | | 1,281.98000 | 1.28198 | 1,286,970 | 13.44 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 3,228.40000 | 3.22840 | 3,179,870 | 14.15 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 3,129.39000 | 3.12939 | 3,147,090 | 14.15 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 3,263.08000 | 3.26308 | 3,214,320 | 14.17 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 3,098.45000 | 3.09845 | 3,115,920 | 14.17 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Call | | | 3,194.11000 | 3.19411 | 3,145,800 | 14.14 | 0.00 | 0 | 0 |
| R214 | On | 07/11/2019 | Bond Future | 10.00 | Put | | | 3,160.81000 | 3.16081 | 3,178,730 | 14.14 | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | | | 7,180,556.62 | 101 | 21,021 |
| Total for Bond | | | | | | | | | | | | 143,357,613.25 | 1,487 | 908,931 |
| E170 | On | 01/08/2021 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 | On | 25/01/2023 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A | On | 02/04/2026 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A | On | 15/09/2033 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 | On | 25/04/2042 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 | On | 31/01/2025 | Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R186/R208 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | | | 647.85500 | 647.85500 | 648.17000 | 648.17000 | | | | 0.00 | 0 | 448 |
| GOVI On 01/08/2019 GOVI | | | 659.95800 | 659.95800 | 660.28100 | 660.28100 | | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | | | 673.77300 | 673.77300 | 674.10500 | 674.10500 | | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | | 0.00 | 0 | 448 |
| GOVI On 02/05/2019 GOVI | 647.86 | Call | | | 3,100.00000 | 0.31000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.86 | Put | | | 0.00000 | 0.00000 | 50,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.87 | Call | | | 3,000.00000 | 0.30000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.87 | Put | | | 0.00000 | 0.00000 | 150,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Call | | | 2,900.00000 | 0.29000 | 0,000 | | | 0.00 | 0 | 0 |
| GOVI On 02/05/2019 GOVI | 647.88 | Put | | | 0.00000 | 0.00000 | 250,000 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|--------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| GOVI | On | 01/08/2019 | GOVI | 638.68 | Call | | | 216,010.00000 | 21.60100 | 212,780,000 | | 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 | | | 215,910.00000 | 21.59100 | 212,680,000 | | 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 | | | 216,110.00000 | 21.61100 | 212,880,000 | | 0.00 | 0 | 0 |
| GOVI | On | 01/08/2019 | GOVI | 638.67 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.91 | Call | | | 11,950.00000 | 1.19500 | 8,630,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.91 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.92 | Call | | | 11,850.00000 | 1.18500 | 8,530,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.92 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.90 | Call | | | 12,050.00000 | 1.20500 | 8,730,000 | | 0.00 | 0 | 0 |
| GOVI | On | 07/11/2019 | GOVI | 672.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | | | | 0.00 | 0 | 448 |
| Total for GOVI | | | | | | | | | | | | 0.00 | 0 | 448 |
| AL37 | On | 02/05/2019 | Index Future | | | 628.14500 | 628.14500 | 628.41500 | 628.41500 | | | 0.00 | 0 | 0 |
| AL37 | On | 01/08/2019 | Index Future | | | 639.87900 | 639.87900 | 640.15600 | 640.15600 | | | 0.00 | 0 | 0 |
| AL37 | On | 07/11/2019 | Index Future | | | 653.27400 | 653.27400 | 653.56000 | 653.56000 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | | | | 0.00 | 0 | 0 |
| AL7T | On | 02/05/2019 | Index Future | | | 724.51000 | 724.51000 | 724.66200 | 724.66200 | | | 0.00 | 0 | 0 |
| AL7T | On | 01/08/2019 | Index Future | | | 738.04400 | 738.04400 | 738.20200 | 738.20200 | | | 0.00 | 0 | 0 |
| AL7T | On | 07/11/2019 | Index Future | | | 753.49400 | 753.49400 | 753.65800 | 753.65800 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL7T | | | | | | | | | | | | 0.00 | 0 | 0 |
| ALBI | On | 02/05/2019 | Index Future | | | 654.48600 | 654.48600 | 654.76500 | 654.76500 | | | 0.00 | 0 | 903 |
| ALBI | On | 01/08/2019 | Index Future | | | 666.71200 | 666.71200 | 666.99900 | 666.99900 | | | 0.00 | 0 | 20 |
| ALBI | On | 07/11/2019 | Index Future | | | 680.66900 | 680.66900 | 680.96400 | 680.96400 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | | | | 0.00 | 0 | 923 |
| Total For ALBI | | | | | | | | | | | | 0.00 | 0 | 923 |
| IGOV | On | 02/05/2019 | Index Future | | | 256.41100 | 256.41100 | 256.42000 | 256.42000 | | | 0.00 | 0 | 733 |
| IGOV | On | 01/08/2019 | Index Future | | | 261.26400 | 261.26400 | 261.27400 | 261.27400 | | | 0.00 | 0 | 0 |
| IGOV | On | 07/11/2019 | Index Future | | | 266.79900 | 266.79900 | 266.81000 | 266.81000 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | | | | 0.00 | 0 | 733 |
| Total For IGOV | | | | | | | | | | | | 0.00 | 0 | 733 |
| Total for Index | | | | | | | | | | | | 0.00 | 0 | 1,656 |
| JIBAR F | On | 19/06/2019 | Jibar Future | | | 7.03000 | 92.97000 | 7.03000 | 92.97000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 18/09/2019 | Jibar Future | | | 7.07000 | 92.93000 | 7.07000 | 92.93000 | | | 0.00 | 0 | 0 |
| JIBAR F | On | 18/12/2019 | Jibar Future | | | 7.13000 | 92.87000 | 7.13000 | 92.87000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|----------------|
| Total Jibar Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR FUTURE | | | | | | | | | | 0.00 | 0 | 0 |
| Total for Jibar | | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 96.52000 | 96.52000 | 96.53000 | 96.53000 | | | | 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 : | | | | | | | | | | 143,357,613.25 | 1,487 | 911,086 |
| AA05 On 22/03/2019 Spot Bond | | | 8.23500 | 99.88732 | 8.23500 | 99.90983 | | | | 0.00 | 0 | 0 |
| Total AA05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA05 | | | | | | | | | | 0.00 | 0 | 0 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.00280 | | | | 0.00 | 0 | 0 |
| Total AA06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06 | | | | | | | | | | 0.00 | 0 | 0 |
| AA06/JI On 15/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AA06/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA06/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| AA07 On 15/04/2021 Spot Bond | | | 8.88500 | 105.35254 | 8.88500 | 105.32738 | | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 104.60800 | 10.00000 | 104.58100 | | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| AB014L On 19/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 103.79840 | 10.84000 | 103.76814 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AB018L On 04/09/2020 Spot Bond | | | 11.37000 | 100.68678 | 11.37000 | 100.65653 | | | | 0.00 | 0 | 0 |
| Total AB018U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB018U | | | | | | | | | | 0.00 | 0 | 0 |
| AB019L On 04/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB019U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB019U | | | | | | | | | | 0.00 | 0 | 0 |
| AB020L On 03/09/2022 Spot Bond | | | 11.81000 | 100.75114 | 11.81000 | 100.71973 | | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | | 0.00 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 32.93588 | 100.00000 | 32.86219 | | | | 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 | 25.26819 | 100.00000 | 25.21165 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | 0.00 | 0 | 0 |
| AB033L On 29/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AB033U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB033U | | | | | | | | | 0.00 | 0 | 0 |
| ABC12: On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | 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 | | | 5.06000 | 5.06000 | 5.06000 | 274.99997 | | | 0.00 | 0 | 160,000,000 |
| Total ABCPI3 SPOT | | | | | | | | | 0.00 | 0 | 160,000,000 |
| Total For ABCPI3 | | | | | | | | | 0.00 | 0 | 160,000,000 |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.93956 | | | 0.00 | 0 | 0 |
| Total ABFN08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN08 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN09 On 17/03/2026 Spot Bond | | | | | 0.00000 | 100.30005 | | | 0.00 | 0 | 0 |
| Total ABFN09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN09 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN10 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.33937 | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total ABFN10 SPOT | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For ABFN10 | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| ABFN12 On 09/04/2019 Spot Bond | | | | | 0.00000 | 101.73414 | | | 0.00 | 300,000,000 | 75,000,000 |
| Total ABFN12 SPOT | | | | | | | | | 0.00 | 300,000,000 | 75,000,000 |
| Total For ABFN12 | | | | | | | | | 0.00 | 300,000,000 | 75,000,000 |
| ABFN13 On 14/05/2020 Spot Bond | | | | | 0.00000 | 101.50403 | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN14 On 14/05/2022 Spot Bond | | | | | 0.00000 | 102.29048 | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | 0.00 | 0 | 0 |
| ABFN15 On 11/11/2020 Spot Bond | | | | | 0.00000 | 101.68866 | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 102.28502 | | | | 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 | 100.87403 | | | | 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 | 101.77549 | | | | 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 | 100.97584 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.94492 | | | | 0.00 | 0 | 0 |
| Total ABFN21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN21 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2024 Spot Bond | | | | | 0.00000 | 102.08945 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.12982 | | | | 0.00 | 0 | 100,000,000 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| ABFN2: On 17/10/2020 Spot Bond | | | | | 0.00000 | 101.76596 | | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 101.64881 | | | | 0.00 | 0 | 200,000,000 |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| ABFN2: On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.70931 | | | | 0.00 | 0 | 300,000,000 |
| Total ABFN26 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| ABFN2: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.59487 | | | | 0.00 | 0 | 300,000,000 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| ABFN2: On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.61245 | | | | 0.00 | 0 | 0 |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ABFN2! On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.10940 | | | | 0.00 | 0 | 0 |
| Total ABFN29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN29 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3! On 29/08/2028 Spot Bond | | | | | 0.00000 | 100.94828 | | | | 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 | 100.89123 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For ABFN31 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| ABFN3: On 15/11/2023 Spot Bond | | | | | 0.00000 | 100.91761 | | | | 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 | 100.92284 | | | | 0.00 | 0 | 0 |
| Total ABFN33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN33 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3: On 07/02/2022 Spot Bond | | | | | 0.00000 | 101.08122 | | | | 0.00 | 0 | 0 |
| Total ABFN34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN34 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3! On 07/02/2024 Spot Bond | | | | | 0.00000 | 101.10415 | | | | 0.00 | 0 | 0 |
| Total ABFN35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN35 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3! On 07/02/2026 Spot Bond | | | | | 0.00000 | 101.11801 | | | | 0.00 | 0 | 0 |
| Total ABFN36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN36 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3` On 07/02/2029 Spot Bond | | | | | 0.00000 | 101.14732 | | | | 0.00 | 0 | 0 |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 101.81243 | | | | 0.00 | 0 | 200,000,000 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| ABK11 On 20/05/2019 Spot Bond | | | | | 0.00000 | 100.99074 | | | | 0.00 | 0 | 0 |
| Total ABK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK11 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 98.45800 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 100.55835 | | | | 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 | 100.36715 | | | | 0.00 | 0 | 0 |
| Total ABK7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK7 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 99.89455 | | | | 0.00 | 0 | 0 |
| Total ABK8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK8 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK9 On 18/11/2019 Spot Bond | | | | | 0.00000 | 100.89670 | | | | 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 | | | 6.50000 | 6.50000 | 6.50000 | 144.86929 | | | | 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 | 48.61147 | 100.00000 | 48.50614 | | | | 0.00 | 0 | 0 |
| Total ABKI02/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI02/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 6.84000 | 6.84000 | 6.84000 | 127.41101 | | | | 0.00 | 0 | 0 |
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 19.72412 | 100.00000 | 19.68137 | | | | 0.00 | 0 | 0 |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 8.80500 | 8.80500 | 8.80500 | 117.06307 | | | | 0.00 | 0 | 0 |
| Total ABKI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 8.89100 | 100.00000 | 8.87194 | | | | 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 | 90.65882 | | | | 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 | | | 4.37000 | 198.06070 | 4.37000 | 198.04884 | | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|--------------------|
| ABN61 On 31/01/2025 Spot Bond | | | 4.10500 | 4.10500 | 4.10500 | 126.09913 | | | 164,200,000,000.00 | 40,000,000 | 20,000,000 |
| Total ABN61 SPOT | | | | | | | | | 164,200,000,000.00 | 40,000,000 | 20,000,000 |
| Total For ABN61 | | | | | | | | | 164,200,000,000.00 | 40,000,000 | 20,000,000 |
| ABN62 On 31/03/2028 Spot Bond | | | 4.04000 | 4.04000 | 4.04000 | 172.71522 | | | 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 | | | 3.92000 | 3.92000 | 3.92000 | 215.65492 | | | 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 | | | 9.47500 | 9.47500 | 9.47500 | 94.98507 | | | 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 | | | 10.14000 | 10.14000 | 10.14000 | 104.60702 | | | 811,200,000,000.00 | 80,000,000 | 40,000,000 |
| Total ABN79 SPOT | | | | | | | | | 811,200,000,000.00 | 80,000,000 | 40,000,000 |
| Total For ABN79 | | | | | | | | | 811,200,000,000.00 | 80,000,000 | 40,000,000 |
| ABN80 On 31/03/2021 Spot Bond | | | 8.26000 | 8.26000 | 8.26000 | 97.15972 | | | 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 | | | 10.68500 | 10.68500 | 10.68500 | 101.74853 | | | 0.00 | 0 | 0 |
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 8.28500 | 106.47700 | 8.28500 | 106.45325 | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 8.03000 | 104.69107 | 8.03000 | 104.66830 | | | 0.00 | 0 | 0 |
| Total ABS12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12 | | | | | | | | | 0.00 | 0 | 0 |
| ABS12/ On 14/05/2020 Spot Bond | | | 9.20000 | 103.44496 | 9.20000 | 103.41926 | | | 0.00 | 0 | 0 |
| Total ABS12/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS12/R207 | | | | | | | | | 0.00 | 0 | 0 |
| ABS13 On 14/05/2022 Spot Bond | | | 8.96500 | 105.43635 | 8.96500 | 105.41080 | | | 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 | | | 8.09500 | 105.27684 | 8.09500 | 105.25377 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| ABS15 On 11/11/2022 Spot Bond | | | 8.67500 | 106.97792 | 8.67500 | 106.95282 | | | | 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 | | | 9.42500 | 108.58303 | 9.42500 | 108.55541 | | | | 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 | | | 9.73500 | 109.14409 | 9.73500 | 109.11543 | | | | 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 | | | 9.32500 | 101.88332 | 9.32500 | 101.85809 | | | | 0.00 | 0 | 0 |
| Total ABS18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS18 | | | | | | | | | | 0.00 | 0 | 0 |
| ABS6 On 01/06/2020 Spot Bond | | | 8.33000 | 102.45039 | 8.33000 | 102.42741 | | | | 0.00 | 0 | 8,060,000,000 |
| Total ABS6 SPOT | | | | | | | | | | 0.00 | 0 | 8,060,000,000 |
| Total For ABS6 | | | | | | | | | | 0.00 | 0 | 8,060,000,000 |
| ABS7 On 11/09/2026 Spot Bond | | | 9.79500 | 95.19512 | 9.79500 | 95.17039 | | | | 0.00 | 0 | 3,570,000,000 |
| Total ABS7 SPOT | | | | | | | | | | 0.00 | 0 | 3,570,000,000 |
| Total For ABS7 | | | | | | | | | | 0.00 | 0 | 3,570,000,000 |
| ABS7/R On 11/09/2026 Spot Bond | | | 100.00000 | 9.33154 | 100.00000 | 9.31100 | | | | 0.00 | 0 | 0 |
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 4.09000 | 4.09000 | 4.09000 | 286.04579 | | | | 0.00 | 0 | 80,000,000 |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| ABSI4 On 31/01/2022 Spot Bond | | | 3.54000 | 153.54688 | 3.54000 | 153.54106 | | | | 0.00 | 0 | 10,000,000 |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | | 0.00 | 0 | 0 |
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABT02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT02U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL08€ On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | | 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 | 89.42541 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2025 Spot Bond | | | | | 0.00000 | 88.51860 | | | | 0.00 | 0 | 0 |
| Total ACL098 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL098 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL104 On 20/12/2019 Spot Bond | | | 8.18000 | 8.18000 | 8.18000 | 101.44486 | | | | 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 | 235.44112 | | | | 0.00 | 0 | 0 |
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 238.90211 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL12€ On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.03577 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL14€ On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.03628 | | | | 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 | | | 8.81500 | 8.81500 | 8.81500 | 102.76560 | | | | 0.00 | 0 | 0 |
| Total ACL167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL167 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL174 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.03598 | | | | 0.00 | 0 | 0 |
| Total ACL174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL174 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL17€ On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.02782 | | | | 0.00 | 0 | 0 |
| Total ACL175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL175 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ACL183 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.25607 | | | | 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 | 100.03496 | | | | 0.00 | 0 | 0 |
| Total ACL185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL185 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.61739 | | | | 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 | 100.03889 | | | | 0.00 | 0 | 0 |
| Total ACL188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL188 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL193 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.03949 | | | | 0.00 | 0 | 0 |
| Total ACL193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL193 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL194 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.03949 | | | | 0.00 | 0 | 0 |
| Total ACL194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL194 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL201 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.04227 | | | | 0.00 | 0 | 0 |
| Total ACL201 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL201 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL202 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.04227 | | | | 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 | 160.36106 | | | | 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 | 162.50984 | | | | 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 | 96.18732 | | | | 0.00 | 0 | 0 |
| Total ACL214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL214 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL217 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.03434 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| ACL218 On 11/05/2020 Spot Bond | | | | | 0.00000 | 101.10385 | | | | 0.00 | 0 | 0 |
| Total ACL218 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL218 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL220 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.45274 | | | | 0.00 | 0 | 0 |
| Total ACL220 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL220 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL221 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.03366 | | | | 0.00 | 0 | 0 |
| Total ACL221 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL221 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL222 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.03123 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 100.97820 | | | | 0.00 | 0 | 1,500,000,000 |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 101.28278 | | | | 0.00 | 0 | 0 |
| Total AECI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI02 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI03 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.79149 | | | | 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 | 100.79595 | | | | 0.00 | 0 | 0 |
| Total AECI04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI04 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL01 On 29/11/2023 Spot Bond | | | | | 0.00000 | 100.68940 | | | | 0.00 | 0 | 0 |
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 102.62468 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total For AGT01 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| AHF2A3 On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.62456 | | | | 0.00 | 0 | 0 |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B3 On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.28580 | | | | 0.00 | 0 | 0 |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.45335 | | | | 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 | 101.62930 | | | | 0.00 | 0 | 0 |
| Total AHF3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.59733 | | | | 0.00 | 0 | 0 |
| Total AHF3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.05345 | | | | 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 | 101.96228 | | | | 0.00 | 0 | 0 |
| Total AHF3B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.70905 | | | | 0.00 | 0 | 0 |
| Total AHF3C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2019 Spot Bond | | | | | 0.00000 | 102.43605 | | | | 0.00 | 0 | 0 |
| Total AHF3C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.43610 | | | | 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 | 100.80847 | | | | 0.00 | 0 | 0 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A: On 21/08/2023 Spot Bond | | | 10.07500 | 100.16475 | 10.07500 | 100.13756 | | | | 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 | 100.83521 | | | | 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 | 100.87083 | | | | 0.00 | 0 | 0 |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|---------------|
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.11958 | | | 0.00 | 0 | 0 |
| Total AHF5D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5D1 | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | 0.00 | 0 | 0 |
| AHL1AI On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AHY2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHY2U | | | | | | | | | 0.00 | 0 | 0 |
| AIG2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIG2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIG2U | | | | | | | | | 0.00 | 0 | 0 |
| AIR02 On 30/04/2023 Spot Bond | | | 9.48500 | 112.03383 | 9.48500 | 112.00532 | | | 0.00 | 0 | 0 |
| Total AIR02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 9.16500 | 103.33573 | 9.16500 | 103.31015 | | | 0.00 | 0 | 0 |
| Total AIR04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04 | | | | | | | | | 0.00 | 0 | 0 |
| AIR04U On 26/10/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AIR04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR04U | | | | | | | | | 0.00 | 0 | 0 |
| AIR05 On 29/05/2030 Spot Bond | | | 10.96500 | 97.09840 | 10.96500 | 97.06977 | | | 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 | | | 4.35000 | 176.29122 | 4.35000 | 176.28075 | | 174,000,000,000.00 | 40,000,000 | 50,000,000 | |
| Total AIRL01 SPOT | | | | | | | | 174,000,000,000.00 | 40,000,000 | 50,000,000 | |
| Total For AIRL01 | | | | | | | | 174,000,000,000.00 | 40,000,000 | 50,000,000 | |
| APF01L On 31/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total APF01U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF01U | | | | | | | | 0.00 | 0 | 0 | |
| APF02 On 26/09/2019 Spot Bond | | | | | 0.00000 | 100.46381 | | 0.00 | 0 | 0 | |
| Total APF02 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For APF02 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 101.66411 | | | 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 | 100.72628 | | | 0.00 | 0 | 0 |
| Total APF05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF05 | | | | | | | | | 0.00 | 0 | 0 |
| APF06 On 24/08/2022 Spot Bond | | | | | 0.00000 | 101.38529 | | | 0.00 | 0 | 0 |
| Total APF06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF06 | | | | | | | | | 0.00 | 0 | 0 |
| APF07 On 25/06/2023 Spot Bond | | | | | 0.00000 | 100.02336 | | | 0.00 | 0 | 0 |
| Total APF07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF07 | | | | | | | | | 0.00 | 0 | 0 |
| APF08 On 24/07/2021 Spot Bond | | | | | 0.00000 | 101.51201 | | | 0.00 | 0 | 0 |
| Total APF08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF08 | | | | | | | | | 0.00 | 0 | 0 |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 101.55032 | | | 0.00 | 0 | 0 |
| Total APF09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF09 | | | | | | | | | 0.00 | 0 | 0 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| AS248L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS248U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS248U | | | | | | | | | | 0.00 | 0 | 0 |
| AS249L On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS249U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS249U | | | | | | | | | | 0.00 | 0 | 0 |
| AS266L On 21/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS266U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS266U | | | | | | | | | | 0.00 | 0 | 0 |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS288U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS288U | | | | | | | | | | 0.00 | 0 | 0 |
| AS294L On 21/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS294U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS294U | | | | | | | | | | 0.00 | 0 | 0 |
| AS308L On 14/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS308U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS308U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02L On 07/12/2033 Spot Bond | | | 4.17000 | 233.93878 | 4.17000 | 233.92606 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02L On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.14967 | | | | 0.00 | 0 | 0 |
| Total ASN028 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN028 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L 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 |
| ASN03L On 10/11/2019 Spot Bond | | | | | 0.00000 | 99.64154 | | | | 0.00 | 0 | 0 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN036 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L On 07/12/2033 Spot Bond | | | 4.18500 | 209.37433 | 4.18500 | 209.36284 | | | | 0.00 | 0 | 0 |
| Total ASN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN037 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN04L On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN041 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| ASN05: On 22/04/2020 Spot Bond | | | | | 0.00000 | 101.62119 | | | | 0.00 | 0 | 0 |
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN05: On 28/04/2020 Spot Bond | | | | | 0.00000 | 101.46043 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.38724 | | | | 0.00 | 0 | 0 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN061 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN064 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN06: On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.16158 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN07: On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.05351 | | | | 0.00 | 0 | 0 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN08: On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.02920 | | | | 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 | 101.09015 | | | | 0.00 | 42,800,000 | 10,700,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 42,800,000 | 10,700,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 42,800,000 | 10,700,000 |
| ASN08: On 03/09/2020 Spot Bond | | | | | 0.00000 | 100.61523 | | | | 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 | 121.15114 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN09: On 21/10/2020 Spot Bond | | | | | 0.00000 | 101.61188 | | | | 0.00 | 0 | 0 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN092 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN09(On 10/11/2020 Spot Bond | | | | | 0.00000 | 101.08698 | | | | 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 | 86.02708 | | | | 0.00 | 0 | 0 |
| Total ASN099 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN099 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN111 On 02/12/2020 Spot Bond | | | | | 0.00000 | 100.56219 | | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN11(On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.47936 | | | | 0.00 | 0 | 0 |
| Total ASN113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN113 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN11(On 10/12/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN12(On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.07432 | | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.07271 | | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 05/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN135 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN13(On 31/01/2022 Spot Bond | | | 4.27000 | 150.55716 | 4.27000 | 150.54846 | | | | 0.00 | 0 | 0 |
| Total ASN137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN137 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14(On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.50205 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| ASN14: On 20/06/2021 Spot Bond | | | | | 0.00000 | 81.89552 | | | | 0.00 | 0 | 0 |
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN14: On 04/05/2021 Spot Bond | | | | | 0.00000 | 96.82249 | | | | 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 | 101.28919 | | | | 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 | | | 4.31500 | 150.37517 | 4.31500 | 150.36631 | | | | 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 | 120.35404 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.57408 | | | | 0.00 | 0 | 0 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN152 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN15: On 31/03/2028 Spot Bond | | | 4.94000 | 160.97412 | 4.94000 | 160.96201 | | | | 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 | 101.18794 | | | | 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 | 100.88528 | | | | 0.00 | 0 | 0 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN161 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| ASN16: On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN163 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 06/09/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN164 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN16: On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.92271 | | | | 0.00 | 0 | 0 |
| Total ASN165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN165 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 22/11/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN172 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 02/12/2019 Spot Bond | | | | | 0.00000 | 100.53858 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total ASN174 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For ASN174 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| ASN17: On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.05075 | | | | 0.00 | 0 | 0 |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.33924 | | | | 0.00 | 0 | 0 |
| Total ASN190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN190 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 30/06/2022 Spot Bond | | | | | 0.00000 | 99.85389 | | | | 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 | | | 4.42000 | 102.59886 | 4.42000 | 102.59251 | | | | 0.00 | 0 | 0 |
| Total ASN195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN195 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.02609 | | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.02743 | | | 0.00 | 0 | 0 |
| Total ASN203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.03665 | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2021 Spot Bond | | | | | 0.00000 | 100.84827 | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 24/08/2025 Spot Bond | | | | | 0.00000 | 100.92198 | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | 0.00 | 0 | 0 |
| ASN21: On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.62706 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total ASN210 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For ASN210 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| ASN21: On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.63330 | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | 0.00 | 0 | 0 |
| ASN23: On 28/05/2019 Spot Bond | | | 8.56000 | 8.56000 | 8.56000 | 100.63023 | | | 0.00 | 0 | 0 |
| Total ASN232 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN232 | | | | | | | | | 0.00 | 0 | 0 |
| ASN24: On 09/03/2020 Spot Bond | | | | | 0.00000 | 100.64073 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total ASN243 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For ASN243 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| ASN25: On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.62289 | | | 0.00 | 0 | 0 |
| Total ASN255 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN255 | | | | | | | | | 0.00 | 0 | 0 |
| ASN26: On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.05043 | | | 0.00 | 0 | 0 |
| Total ASN264 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN264 | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.02691 | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | 0.00 | 0 | 0 |
| ASN27: On 08/08/2019 Spot Bond | | | | | 0.00000 | 101.03114 | | | 0.00 | 0 | 0 |
| Total ASN277 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN277 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| ASN27(On 15/08/2023 Spot Bond | | | | | 0.00000 | 100.98096 | | | | 0.00 | 0 | 0 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN278 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN27(On 20/08/2048 Spot Bond | | | | | 0.00000 | 100.87132 | | | | 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 | 100.83342 | | | | 0.00 | 0 | 0 |
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN28(On 13/09/2025 Spot Bond | | | | | 0.00000 | 100.33488 | | | | 0.00 | 0 | 0 |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN29(On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.02310 | | | | 0.00 | 0 | 0 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN291 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN30(On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.03337 | | | | 0.00 | 0 | 0 |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.06006 | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| Total For ASN310 | | | | | | | | | | 0.00 | 300,000,000 | 150,000,000 |
| ASN31(On 17/01/2020 Spot Bond | | | | | 0.00000 | 103.27050 | | | | 0.00 | 0 | 0 |
| Total ASN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN314 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.02524 | | | | 0.00 | 0 | 0 |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN31(On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.19989 | | | | 0.00 | 0 | 14,200,000,000 |
| Total ASN316 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For ASN316 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| ASN31(On 30/03/2020 Spot Bond | | | | | 0.00000 | 99.93631 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total ASN317 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For ASN317 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| ASN31(On 31/03/2029 Spot Bond | | | 4.18500 | 4.18500 | 4.18500 | 91.59216 | | | | 0.00 | 0 | 0 |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| ASN319 On 28/02/2033 Spot Bond | | | 4.28000 | 4.28000 | 4.28000 | 90.24774 | | | | 0.00 | 0 | 0 |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN75U On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN75U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 101.29968 | | | | 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 | | | 8.28500 | 104.89394 | 8.28500 | 104.87055 | | | | 0.00 | 0 | 1,000,000,000 |
| Total BAW19 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For BAW19 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| BAW21 On 24/03/2022 Spot Bond | | | 8.53500 | 102.04429 | 8.53500 | 102.02111 | | | | 0.00 | 0 | 0 |
| Total BAW21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW21 On 24/03/2022 Spot Bond | | | 9.30000 | 100.06129 | 9.30000 | 100.03658 | | | | 0.00 | 0 | 0 |
| Total BAW21/R208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW21/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW22 On 07/12/2022 Spot Bond | | | | | 0.00000 | 101.57382 | | | | 0.00 | 0 | 0 |
| Total BAW22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW24 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.58046 | | | | 0.00 | 100,000,000 | 3,500,000,000 |
| Total BAW24 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 3,500,000,000 |
| Total For BAW24 | | | | | | | | | | 0.00 | 100,000,000 | 3,500,000,000 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.82621 | | | | 0.00 | 0 | 0 |
| Total BAW25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW25 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW26 On 11/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW26U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW27 On 11/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAW27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW27U | | | | | | | | | | 0.00 | 0 | 0 |
| BAW28 On 06/06/2022 Spot Bond | | | | | 0.00000 | 101.75063 | | | | 0.00 | 0 | 0 |
| Total BAW28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW28 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 100.79262 | | | | 0.00 | 0 | 0 |
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.49559 | | | | 0.00 | 0 | 0 |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA45 On 31/03/2019 Spot Bond | | | | | 0.00000 | 99.82185 | | | | 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 | 99.79903 | | | | 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 | 99.82505 | | | | 0.00 | 0 | 0 |
| Total BAYA52 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA52 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA54 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.17818 | | | | 0.00 | 0 | 0 |
| Total BAYA54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA54 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 102.95209 | | | | 0.00 | 0 | 0 |
| Total BAYA57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA57 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA58 On 30/06/2020 Spot Bond | | | | | 0.00000 | 101.56089 | | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA59 On 30/06/2022 Spot Bond | | | 11.80500 | 106.63358 | 11.80500 | 106.59980 | | | | 0.00 | 0 | 0 |
| Total BAYA59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA59 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA60 On 30/06/2020 Spot Bond | | | 11.88500 | 11.88500 | 11.88500 | 103.45595 | | | | 0.00 | 0 | 0 |
| Total BAYA60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA60 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA61 On 30/06/2020 Spot Bond | | | | | 0.00000 | 99.80831 | | | | 0.00 | 0 | 0 |
| Total BAYA61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA61 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA62 On 30/09/2020 Spot Bond | | | | | 0.00000 | 99.81934 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.99915 | | | | 0.00 | 0 | 0 |
| Total BAYA63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA63 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA64 On 30/09/2022 Spot Bond | | | | | 0.00000 | 99.81772 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA65 On 30/09/2020 Spot Bond | | | | | 0.00000 | 99.82574 | | | | 0.00 | 0 | 0 |
| Total BAYA65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA65 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA66 On 31/03/2021 Spot Bond | | | | | 0.00000 | 99.81943 | | | | 0.00 | 0 | 0 |
| Total BAYA66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA66 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA67 On 31/03/2023 Spot Bond | | | 11.80500 | 11.80500 | 11.80500 | 97.84025 | | | | 0.00 | 0 | 0 |
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA69 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.82987 | | | | 0.00 | 0 | 0 |
| Total BAYA69 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA69 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA70 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.91171 | | | | 0.00 | 0 | 0 |
| Total BAYA70 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA70 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA71 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.82987 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 99.77017 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 103.86195 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2020 Spot Bond | | | | | 0.00000 | 99.76238 | | | | 0.00 | 0 | 0 |
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB12 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.79401 | | | | 0.00 | 0 | 0 |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| BAYB1 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.78915 | | | | 0.00 | 0 | 0 |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.78915 | | | | 0.00 | 0 | 0 |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB15 On 30/09/2023 Spot Bond | | | | | 0.00000 | 99.78915 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD11 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD21 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD21 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD31 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD41 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD41 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD51 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD51 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD61 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD61 | | | | | | | | | | 0.00 | 0 | 0 |
| BC124 On 30/05/2019 Spot Bond | | | | | 0.00000 | 100.54801 | | | | 0.00 | 0 | 200,000,000 |
| Total BC124 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For BC124 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| BCJ10 On 12/07/2019 Spot Bond | | | | | 0.00000 | 101.69261 | | | | 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 | 100.98252 | | | | 0.00 | 0 | 0 |
| Total BCJ14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ14 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 101.00568 | | | 0.00 | 0 | 0 |
| Total BCJ15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ15 | | | | | | | | | 0.00 | 0 | 0 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 100.41876 | | | 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 | 100.02125 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total BCJ17 SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For BCJ17 | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| BD0205 On 28/04/2028 Spot Bond | | | 8.75500 | 8.75500 | 8.75500 | 206.02579 | | | 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 | | | 8.75500 | 8.75500 | 8.75500 | 206.63856 | | | 0.00 | 0 | 0 |
| Total BD0206 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0206 | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 9.14000 | 9.14000 | 9.14000 | 97.34160 | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | 0.00 | 0 | 0 |
| BD302U On 18/04/2028 Spot Bond | | | 100.00000 | 11.65662 | 100.00000 | 11.63068 | | | 0.00 | 0 | 0 |
| Total BD302U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD302U | | | | | | | | | 0.00 | 0 | 0 |
| BDX211 On 05/08/2033 Spot Bond | | | | | 0.00000 | 101.25006 | | | 0.00 | 0 | 0 |
| Total BDX211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX211 | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 101.82300 | | | 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 | | | 8.84000 | 105.03409 | 8.84000 | 105.00900 | | | 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 | 102.99694 | | | 0.00 | 0 | 0 |
| Total BGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL03 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| BGL04 On 05/02/2020 Spot Bond | | | 8.58000 | 102.56378 | 8.58000 | 102.53998 | | | 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 | | | 10.38500 | 101.97281 | 10.38500 | 101.94476 | | | 0.00 | 0 | 0 |
| Total BGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL05 | | | | | | | | | 0.00 | 0 | 0 |
| BGL06 On 04/09/2020 Spot Bond | | | | | 0.00000 | 102.65549 | | | 0.00 | 0 | 0 |
| Total BGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL06 | | | | | | | | | 0.00 | 0 | 0 |
| BGL07 On 03/09/2022 Spot Bond | | | 10.73500 | 103.77447 | 10.73500 | 103.74499 | | | 0.00 | 0 | 0 |
| Total BGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL07 | | | | | | | | | 0.00 | 0 | 0 |
| BGL08 On 03/09/2022 Spot Bond | | | | | 0.00000 | 100.65029 | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 10.08500 | 101.73379 | 10.08500 | 101.70615 | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 101.50264 | | | 0.00 | 0 | 0 |
| Total BGL10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL10 | | | | | | | | | 0.00 | 0 | 0 |
| BGL11 On 05/05/2021 Spot Bond | | | 10.86500 | 107.72710 | 10.86500 | 107.69563 | | | 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 | 105.94499 | | | 0.00 | 100,000,000 | 50,000,000 |
| Total BGL12 SPOT | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For BGL12 | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 9.51500 | 105.79557 | 9.51500 | 105.76841 | | | 0.00 | 0 | 0 |
| Total BGL13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL13 | | | | | | | | | 0.00 | 0 | 0 |
| BGL14 On 03/11/2021 Spot Bond | | | | | 0.00000 | 104.49383 | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | 0.00 | 0 | 0 |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 102.86480 | | | 0.00 | 60,000,000 | 60,000,000 |
| Total BGL15 SPOT | | | | | | | | | 0.00 | 60,000,000 | 60,000,000 |
| Total For BGL15 | | | | | | | | | 0.00 | 60,000,000 | 60,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 100.87811 | | | | 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 | 104.06458 | | | | 0.00 | 0 | 0 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 102.13488 | | | | 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 | 103.49137 | | | | 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 | 105.17601 | | | | 0.00 | 80,000,000 | 1,100,000,000 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 1,100,000,000 |
| Total For BGT01 | | | | | | | | | | 0.00 | 80,000,000 | 1,100,000,000 |
| BID05 On 30/06/2019 Spot Bond | | | | | 0.00000 | 100.03921 | | | | 0.00 | 0 | 200,000,000 |
| Total BID05 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For BID05 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| BID06 On 30/06/2019 Spot Bond | | | 7.77000 | 102.35749 | 7.77000 | 102.33614 | | | | 0.00 | 0 | 2,200,000,000 |
| Total BID06 SPOT | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| Total For BID06 | | | | | | | | | | 0.00 | 0 | 2,200,000,000 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.06614 | | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 99.86112 | | | | 0.00 | 0 | 0 |
| Total BID08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID08 | | | | | | | | | | 0.00 | 0 | 0 |
| BID09 On 15/11/2021 Spot Bond | | | | | 0.00000 | 101.04600 | | | | 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 | 100.92289 | | | | 0.00 | 0 | 0 |
| Total BID10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID10 | | | | | | | | | | 0.00 | 0 | 0 |
| BID11 On 15/11/2023 Spot Bond | | | 8.90500 | 106.07298 | 8.90500 | 106.04746 | | | | 0.00 | 0 | 0 |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|--------------------|
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.47200 | | | | 0.00 | 0 | 0 |
| Total BNPP01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP01 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 12/10/2028 Spot Bond | | | | | 0.00000 | 102.57885 | | | | 0.00 | 0 | 0 |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.08974 | | | | 0.00 | 0 | 0 |
| Total BPPF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF02 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.53105 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For BPPF04 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| BPPF0 On 22/03/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total BPPF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF07 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.08602 | | | | 0.00 | 0 | 0 |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2019 Spot Bond | | | | | 0.00000 | 101.37477 | | | | 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 | 101.43547 | | | | 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 | 101.67952 | | | | 0.00 | 0 | 0 |
| Total BPPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 09/10/2023 Spot Bond | | | | | 0.00000 | 102.02301 | | | | 0.00 | 0 | 0 |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2019 Spot Bond | | | | | 0.00000 | 101.31705 | | | | 0.00 | 0 | 0 |
| Total BPPF14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF14 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 22/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 200,000,000,000,000.00 | 2,000,000,000 | 15,000,000,000 | |
| Total BPPF15 SPOT | | | | | | | | | 10,000,000,000,000.00 | 2,000,000,000 | 15,000,000,000 | |
| Total For BPPF15 | | | | | | | | | 10,000,000,000,000.00 | 2,000,000,000 | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BS2A1L On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BS2A1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A1U | | | | | | | | | 0.00 | 0 | 0 |
| BS2A2L On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BS2A2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2A2U | | | | | | | | | 0.00 | 0 | 0 |
| BS2B1L On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BS2B1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2B1U | | | | | | | | | 0.00 | 0 | 0 |
| BS2C1L On 01/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BS2C1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BS2C1U | | | | | | | | | 0.00 | 0 | 0 |
| BWZ20 On 27/03/2020 Spot Bond | | | | | 0.00000 | 99.97592 | | | 0.00 | 0 | 0 |
| Total BWZ20A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ20A | | | | | | | | | 0.00 | 0 | 0 |
| BWZ21 On 27/03/2021 Spot Bond | | | | | 0.00000 | 99.97598 | | | 0.00 | 0 | 0 |
| Total BWZ21B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZ21B | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ1 On 10/11/2019 Spot Bond | | | | | 0.00000 | 101.36611 | | | 0.00 | 0 | 0 |
| Total BWZJ19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ19 | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 10/11/2021 Spot Bond | | | | | 0.00000 | 101.12190 | | | 0.00 | 0 | 0 |
| Total BWZJ21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ21 | | | | | | | | | 0.00 | 0 | 0 |
| BWZJ2 On 19/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BWZJ23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BWZJ23 | | | | | | | | | 0.00 | 0 | 0 |
| BX161L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BX161U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX161U | | | | | | | | | 0.00 | 0 | 0 |
| BX162L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BX162U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX162U | | | | | | | | | 0.00 | 0 | 0 |
| BX163L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BX163U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | 0.00 | 0 | 0 |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BYA68U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA68U | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | 0.00 | 0 | 0 |
| CBL17 On 23/08/2019 Spot Bond | | | | | 0.00000 | 101.90517 | | | 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 | | | 9.68500 | 101.51644 | 9.68500 | 101.49054 | | | 0.00 | 0 | 0 |
| Total CBL18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL18 | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 102.68515 | | | 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 | | | 9.18500 | 102.58642 | 9.18500 | 102.56097 | | | 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 | 101.34389 | | | 0.00 | 0 | 0 |
| Total CBL24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL24 | | | | | | | | | 0.00 | 0 | 0 |
| CBL25 On 06/05/2019 Spot Bond | | | | | 0.00000 | 101.32744 | | | 0.00 | 0 | 0 |
| Total CBL25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL25 | | | | | | | | | 0.00 | 0 | 0 |
| CBL26 On 06/05/2021 Spot Bond | | | 9.48500 | 107.34854 | 9.48500 | 107.32106 | | | 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 | 101.77217 | | | 0.00 | 0 | 0 |
| Total CBL27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL27 | | | | | | | | | 0.00 | 0 | 0 |
| CBL28 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.79339 | | | 0.00 | 0 | 0 |
| Total CBL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CBL28 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| CCT01 On 23/06/2023 Spot Bond | | | 10.11000 | 111.52592 | 10.11000 | 111.49571 | | | 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 | | | 10.00500 | 109.73297 | 10.00500 | 109.70354 | | | 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 | | | 10.17500 | 104.68192 | 10.17500 | 104.65370 | | | 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 | | | 10.28500 | 10.28500 | 10.28500 | 101.45871 | | | 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 | 105.02870 | 10.00000 | 105.00130 | | | 0.00 | 0 | 0 |
| Total CGR14/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR14/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CGR21 On 12/10/2020 Spot Bond | | | | | 0.00000 | 103.68551 | | | 0.00 | 0 | 0 |
| Total CGR21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR21 | | | | | | | | | 0.00 | 0 | 0 |
| CGR24 On 08/02/2021 Spot Bond | | | | | 0.00000 | 103.29227 | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | 0.00 | 0 | 0 |
| CGR25 On 27/06/2019 Spot Bond | | | | | 0.00000 | 100.23179 | | | 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 | 101.24064 | | | 0.00 | 0 | 0 |
| Total CGR27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR27 | | | | | | | | | 0.00 | 0 | 0 |
| CGR29 On 08/02/2021 Spot Bond | | | | | 0.00000 | 102.46035 | | | 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 | 101.94267 | | | 0.00 | 0 | 0 |
| Total CGR32 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR32 | | | | | | | | | 0.00 | 0 | 0 |
| CGR33 On 22/09/2020 Spot Bond | | | | | 0.00000 | 100.11344 | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.25743 | | | 0.00 | 0 | 0 |
| Total CGR38 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR38 | | | | | | | | | 0.00 | 0 | 0 |
| CGR39 On 04/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CGR39U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR39U | | | | | | | | | 0.00 | 0 | 0 |
| CGR40 On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CGR40U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR40U | | | | | | | | | 0.00 | 0 | 0 |
| CGR41 On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.02817 | | | 0.00 | 0 | 0 |
| Total CGR41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR41 | | | | | | | | | 0.00 | 0 | 0 |
| CGR42 On 03/08/2023 Spot Bond | | | | | 0.00000 | 101.60104 | | | 0.00 | 0 | 0 |
| Total CGR42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR42 | | | | | | | | | 0.00 | 0 | 0 |
| CGR43 On 08/02/2022 Spot Bond | | | | | 0.00000 | 101.40437 | | | 0.00 | 0 | 0 |
| Total CGR43 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR43 | | | | | | | | | 0.00 | 0 | 0 |
| CIG09L On 07/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CIG09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CIG09U | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLA3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 102.31498 | | | 0.00 | 0 | 0 |
| Total CLN184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN184 | | | | | | | | | 0.00 | 0 | 0 |
| CLN193 On 29/08/2021 Spot Bond | | | 3.14000 | 148.77375 | 3.14000 | 148.69566 | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 4.24000 | 4.24000 | 4.24000 | 144.28754 | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN262 On 26/03/2019 Spot Bond | | | 8.61500 | 99.97640 | 8.61500 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN262 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN262 | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | 0.00 | 0 | 0 |
| Total CLN292/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN292/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| CLN313 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.08914 | | | 0.00 | 0 | 0 |
| Total CLN313 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN313 | | | | | | | | | 0.00 | 0 | 0 |
| CLN314 On 14/11/2022 Spot Bond | | | 10.75500 | 99.90495 | 10.75500 | 99.87604 | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 11.27500 | 96.38948 | 11.27500 | 96.36075 | | | 0.00 | 0 | 0 |
| Total CLN315 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN315 | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.05085 | | | 0.00 | 0 | 0 |
| Total CLN317 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.06753 | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN327 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.05043 | | | | 0.00 | 0 | 0 |
| Total CLN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN327 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN343 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.06167 | | | | 0.00 | 0 | 0 |
| Total CLN343 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN343 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.32230 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 20/03/2024 Spot Bond | | | 9.93500 | 102.56718 | 9.93500 | 102.54016 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN363 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.03184 | | | | 0.00 | 0 | 0 |
| Total CLN363 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN363 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.41986 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 20/03/2024 Spot Bond | | | 12.07500 | 103.55522 | 12.07500 | 103.52224 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.47176 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 26/07/2022 Spot Bond | | | | | 0.00000 | 101.50710 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2024 Spot Bond | | | | | 0.00000 | 108.43859 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN372 On 20/09/2023 Spot Bond | | | | | 0.00000 | 100.02978 | | | | 0.00 | 0 | 0 |
| Total CLN372 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN372 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2021 Spot Bond | | | 8.88500 | 101.95565 | 8.88500 | 101.93157 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN377 On 20/06/2019 Spot Bond | | | | | 0.00000 | 99.44093 | | | 0.00 | 0 | 0 |
| Total CLN378 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN378 | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/03/2024 Spot Bond | | | 10.98000 | 98.57887 | 10.98000 | 98.55023 | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/09/2024 Spot Bond | | | 11.00000 | 100.20390 | 11.00000 | 100.17474 | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.04850 | | | 0.00 | 0 | 0 |
| Total CLN382 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | 11.86500 | 100.89368 | 11.86500 | 100.86208 | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.06278 | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.03239 | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.59207 | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | 0.00 | 0 | 0 |
| CLN388 On 20/09/2019 Spot Bond | | | | | 0.00000 | 100.04158 | | | 0.00 | 0 | 0 |
| Total CLN388 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN388 | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/12/2019 Spot Bond | | | | | 0.00000 | 103.94251 | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.03334 | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.04490 | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN397 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.31146 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.03293 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.02753 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.03322 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN406 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.75069 | | | | 0.00 | 0 | 0 |
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.03402 | | | | 0.00 | 0 | 0 |
| Total CLN407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN407 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN409 On 18/07/2020 Spot Bond | | | | | 0.00000 | 103.97616 | | | | 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 | 104.86562 | | | | 0.00 | 0 | 0 |
| Total CLN410 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN410 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN411 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.46098 | | | | 0.00 | 0 | 0 |
| Total CLN411 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN411 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN412 On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.64289 | | | | 0.00 | 0 | 0 |
| Total CLN412 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN412 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN413 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.03537 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN415 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.05500 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN416 On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.08922 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN418 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.02717 | | | | 0.00 | 0 | 0 |
| Total CLN418 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN418 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN419 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.06308 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN42 On 18/04/2028 Spot Bond | | | 7.01000 | 7.01000 | 7.01000 | 54.11611 | | | | 0.00 | 0 | 0 |
| Total CLN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN42 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.10714 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.96927 | | | | 0.00 | 0 | 0 |
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 115.86915 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 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 |
| CLN424 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 |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.64253 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 113.19431 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.09671 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN43(On 20/12/2020 Spot Bond | | | | | 0.00000 | 138.83761 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.93160 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.68740 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | | 0.00000 | 109.40650 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | | 0.00000 | 139.33446 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.04779 | | | | 0.00 | 0 | 0 |
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.04054 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN43(On 03/02/2021 Spot Bond | | | | | 0.00000 | 101.33005 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 20/03/2021 Spot Bond | | | | | 0.00000 | 140.62967 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.17534 | | | | 0.00 | 0 | 0 |
| Total CLN441 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN441 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN44(On 23/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | | | 8.98500 | 108.36968 | 8.98500 | 108.34338 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| CLN452 On 31/01/2022 Spot Bond | | | 4.54000 | 149.46920 | 4.54000 | 149.45947 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.65500 | 110.02849 | 6.65500 | 110.01509 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 31/01/2025 Spot Bond | | | 6.59500 | 110.37900 | 6.59500 | 110.36573 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN455 On 04/05/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total CLN455 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN455 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.06843 | | | | 0.00 | 0 | 0 |
| Total CLN456 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN456 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN457 On 17/11/2021 Spot Bond | | | | | 0.00000 | 100.93546 | | | | 0.00 | 0 | 0 |
| Total CLN457 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN457 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN458 On 29/11/2021 Spot Bond | | | | | 0.00000 | 101.50633 | | | | 0.00 | 0 | 0 |
| Total CLN458 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN458 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN460 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.67544 | | | | 0.00 | 0 | 0 |
| Total CLN460 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN460 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 15/02/2022 Spot Bond | | | | | 0.00000 | 103.75040 | | | | 0.00 | 0 | 0 |
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN462 On 16/02/2022 Spot Bond | | | 10.05500 | 103.61227 | 10.05500 | 103.58420 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 13/03/2022 Spot Bond | | | 9.68500 | 101.28457 | 9.68500 | 101.25854 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 14/03/2020 Spot Bond | | | | | 0.00000 | 100.29173 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For CLN465 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-----------------------|
| CLN467 On 27/03/2020 Spot Bond | | | | | 0.00000 | 99.97757 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For CLN467 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| CLN468 On 28/03/2020 Spot Bond | | | | | 0.00000 | 99.95334 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For CLN468 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| CLN469 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.12570 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN471 On 17/05/2019 Spot Bond | | | | | 0.00000 | 100.86267 | | | | 0.00 | 0 | 0 |
| Total CLN471 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN471 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN472 On 19/11/2022 Spot Bond | | | | | 0.00000 | 100.98691 | | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.64958 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN476 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.04937 | | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 On 29/11/2021 Spot Bond | | | 100.00000 | 22.58085 | 100.00000 | 22.53033 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN480 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN481 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.64703 | | | | 0.00 | 0 | 0 |
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.00540 | | | | 0.00 | 0 | 95,460,000,000 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 95,460,000,000 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 95,460,000,000 |
| CLN483 On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.36155 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN484 On 02/12/2021 Spot Bond | | | | | 0.00000 | 101.51482 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 02/12/2021 Spot Bond | | | 8.98500 | 104.60589 | 8.98500 | 104.58064 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN486 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.59178 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN487 On 07/12/2021 Spot Bond | | | 12.36500 | 104.38935 | 12.36500 | 104.44859 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN488 On 28/07/2022 Spot Bond | | | 9.16500 | 101.40143 | 9.16500 | 101.37633 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN489 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.29028 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.12687 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN491 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.64703 | | | | 0.00 | 0 | 0 |
| Total CLN491 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN491 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN492 On 30/09/2019 Spot Bond | | | | | 0.00000 | 99.84673 | | | | 0.00 | 0 | 0 |
| Total CLN492 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN492 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN493 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.04946 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN494 On 07/06/2022 Spot Bond | | | 11.48500 | 110.49358 | 11.48500 | 104.60939 | | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 29/08/2020 Spot Bond | | | | | 0.00000 | 100.63684 | | | | 0.00 | 0 | 0 |
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN496 On 04/09/2024 Spot Bond | | | 9.76500 | 101.87986 | 9.76500 | 101.85347 | | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.13437 | | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN498 On 08/06/2022 Spot Bond | | | | | 0.00000 | 103.12360 | | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN499 On 20/05/2021 Spot Bond | | | | | 0.00000 | 100.86968 | | | | 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 | 101.83775 | | | | 0.00 | 0 | 0 |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN501 On 11/10/2022 Spot Bond | | | | | 0.00000 | 101.93480 | | | | 0.00 | 0 | 0 |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.00533 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN503 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.05472 | | | | 0.00 | 0 | 0 |
| Total CLN503 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN503 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN504 On 11/10/2024 Spot Bond | | | | | 0.00000 | 102.00533 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN505 On 24/10/2020 Spot Bond | | | | | 0.00000 | 101.48708 | | | | 0.00 | 0 | 0 |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN506 On 30/04/2019 Spot Bond | | | | | 0.00000 | 101.31263 | | | | 0.00 | 0 | 0 |
| Total CLN506 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN506 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN507 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.05117 | | | | 0.00 | 0 | 0 |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN508 On 24/02/2020 Spot Bond | | | | | 0.00000 | 100.81304 | | | | 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 | 101.90443 | | | | 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 | 97.91819 | | | | 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 | 100.60650 | | | | 0.00 | 0 | 0 |
| Total CLN512 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN512 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN516 On 15/09/2022 Spot Bond | | | 9.96000 | 100.21323 | 9.96000 | 100.29096 | | | | 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 | 101.03325 | 10.01000 | 104.02342 | | | | 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 | 100.77639 | | | | 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 | 101.51710 | 9.60000 | 103.08637 | | | | 0.00 | 0 | 0 |
| Total CLN519 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN519 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN520 On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.35230 | | | | 0.00 | 0 | 0 |
| Total CLN520 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN520 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN521 On 17/09/2020 Spot Bond | | | | | 0.00000 | 100.19024 | | | | 0.00 | 0 | 0 |
| Total CLN521 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN521 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN522 On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.67425 | | | | 0.00 | 0 | 0 |
| Total CLN522 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN522 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN523 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.03658 | | | | 0.00 | 0 | 0 |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN524 On 09/09/2022 Spot Bond | | | 9.20000 | 100.44093 | 9.20000 | 100.41638 | | | 0.00 | 0 | 0 |
| Total CLN524 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN524 | | | | | | | | | 0.00 | 0 | 0 |
| CLN525 On 24/04/2021 Spot Bond | | | | | 0.00000 | 101.49541 | | | 0.00 | 0 | 0 |
| Total CLN525 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN525 | | | | | | | | | 0.00 | 0 | 0 |
| CLN526 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.45285 | | | 0.00 | 0 | 0 |
| Total CLN526 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | 0.00 | 0 | 0 |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 104.50936 | | | 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 | 101.93513 | | | 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 | 103.11937 | | | 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 | 100.33851 | | | 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 | 100.35230 | | | 0.00 | 0 | 0 |
| Total CLN531 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN531 | | | | | | | | | 0.00 | 0 | 0 |
| CLN532 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.73112 | | | 0.00 | 0 | 0 |
| Total CLN532 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN532 | | | | | | | | | 0.00 | 0 | 0 |
| CLN533 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.04152 | | | 0.00 | 0 | 0 |
| Total CLN533 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN533 | | | | | | | | | 0.00 | 0 | 0 |
| CLN534 On 18/07/2025 Spot Bond | | | | | 0.00000 | 101.74311 | | | 0.00 | 0 | 0 |
| Total CLN534 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN534 | | | | | | | | | 0.00 | 0 | 0 |
| CLN535 On 18/07/2025 Spot Bond | | | 10.36500 | 10.36500 | 10.36500 | 101.81692 | | | 0.00 | 0 | 0 |
| Total CLN535 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| CLN536 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.56198 | | | | 0.00 | 0 | 0 |
| Total CLN536 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN536 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN537 On 25/10/2023 Spot Bond | | | | | 0.00000 | 101.50388 | | | | 0.00 | 0 | 0 |
| Total CLN537 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN537 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN538 On 16/08/2023 Spot Bond | | | | | 0.00000 | 100.96026 | | | | 0.00 | 0 | 0 |
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN539 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.08099 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN540 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.92651 | | | | 0.00 | 0 | 0 |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN541 On 20/12/2023 Spot Bond | | | | | 0.00000 | 105.19300 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN542 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.66443 | | | | 0.00 | 0 | 0 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN543 On 07/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN544 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.16980 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN545 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.89875 | | | | 0.00 | 0 | 0 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN546 On 21/08/2026 Spot Bond | | | 9.83500 | 101.88005 | 9.83500 | 101.85304 | | | | 0.00 | 0 | 0 |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN547 On 29/03/2025 Spot Bond | | | 9.88500 | 100.73722 | 9.88500 | 100.73917 | | | | 0.00 | 0 | 0 |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CLN54{ On 12/11/2025 Spot Bond | | | 9.97500 | 104.45883 | 9.97500 | 104.42666 | | | 0.00 | 0 | 0 |
| Total CLN548 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN548 | | | | | | | | | 0.00 | 0 | 0 |
| CLN54{ On 07/12/2025 Spot Bond | | | 4.38500 | 4.38500 | 4.38500 | 100.94205 | | | 0.00 | 0 | 0 |
| Total CLN549 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN549 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55 On 18/04/2028 Spot Bond | | | | | 0.00000 | 238.01651 | | | 0.00 | 0 | 0 |
| Total CLN55 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55{ On 07/12/2025 Spot Bond | | | 4.38500 | 4.38500 | 4.38500 | 100.94122 | | | 0.00 | 0 | 0 |
| Total CLN550 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN550 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55{ On 03/03/2020 Spot Bond | | | | 100.00000 | 0.00000 | 106.27400 | | | 0.00 | 0 | 0 |
| Total CLN551 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN551 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55{ On 20/12/2023 Spot Bond | | | | | 0.00000 | 109.09600 | | | 0.00 | 0 | 0 |
| Total CLN552 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN552 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55{ On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.27440 | | | 0.00 | 0 | 0 |
| Total CLN553 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN553 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55{ On 20/03/2023 Spot Bond | | | | | 0.00000 | 100.27063 | | | 0.00 | 0 | 0 |
| Total CLN554 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN554 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55{ On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.06067 | | | 0.00 | 0 | 0 |
| Total CLN555 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN555 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55{ On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.02411 | | | 0.00 | 0 | 0 |
| Total CLN556 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN556 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55{ On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.57302 | | | 0.00 | 0 | 0 |
| Total CLN557 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN557 | | | | | | | | | 0.00 | 0 | 0 |
| CLN55{ On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.74636 | | | 0.00 | 0 | 0 |
| Total CLN558 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN558 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|----------------------|
| CLN555 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.43357 | | | 0.00 | 0 | 4,000,000,000 |
| Total CLN559 SPOT | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For CLN559 | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| CLN560 On 20/12/2023 Spot Bond | | | | 100.00000 | 0.00000 | 108.09300 | | | 0.00 | 0 | 0 |
| Total CLN560 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN560 | | | | | | | | | 0.00 | 0 | 0 |
| CLN561 On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.00808 | | | 0.00 | 0 | 0 |
| Total CLN561 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN561 | | | | | | | | | 0.00 | 0 | 0 |
| CLN562 On 12/11/2025 Spot Bond | | | 10.16000 | 101.39742 | 10.16000 | 103.73659 | | | 0.00 | 0 | 0 |
| Total CLN562 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN562 | | | | | | | | | 0.00 | 0 | 0 |
| CLN563 On 12/11/2025 Spot Bond | | | 9.97500 | 104.04580 | 9.97500 | 102.99927 | | | 0.00 | 0 | 0 |
| Total CLN563 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN563 | | | | | | | | | 0.00 | 0 | 0 |
| CLN564 On 08/02/2024 Spot Bond | | | | | 0.00000 | 100.72296 | | | 0.00 | 0 | 0 |
| Total CLN564 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN564 | | | | | | | | | 0.00 | 0 | 0 |
| CLN565 On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.67738 | | | 0.00 | 0 | 0 |
| Total CLN565 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN565 | | | | | | | | | 0.00 | 0 | 0 |
| CLN566 On 17/01/2024 Spot Bond | | | | | 0.00000 | 100.41991 | | | 0.00 | 0 | 0 |
| Total CLN566 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN566 | | | | | | | | | 0.00 | 0 | 0 |
| CLN567 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.31354 | | | 0.00 | 0 | 0 |
| Total CLN567 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN567 | | | | | | | | | 0.00 | 0 | 0 |
| CLN568 On 11/02/2024 Spot Bond | | | | | 0.00000 | 100.31301 | | | 0.00 | 0 | 500,000,000 |
| Total CLN568 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For CLN568 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.31543 | | | 0.00 | 0 | 0 |
| Total CLN569 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN569 | | | | | | | | | 0.00 | 0 | 0 |
| CLN570 On 13/05/2021 Spot Bond | | | | | 0.00000 | 100.31850 | | | 0.00 | 0 | 0 |
| Total CLN570 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN570 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| CLN57 On 12/11/2025 Spot Bond | | | 10.06500 | 101.78258 | 10.06500 | 100.29390 | | | 0.00 | 0 | 0 |
| Total CLN571 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN571 | | | | | | | | | 0.00 | 0 | 0 |
| CLN572 On 12/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 200,000,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| Total CLN572 SPOT | | | | | | | | 10,000,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| Total For CLN572 | | | | | | | | 10,000,000,000,000.00 | 2,000,000,000 | 1,000,000,000 | |
| CLN573 On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 540,000,000,000,000.00 | 95,400,000,000 | 95,400,000,000 | |
| Total CLN573 SPOT | | | | | | | | 10,000,000,000,000.00 | 95,400,000,000 | 95,400,000,000 | |
| Total For CLN573 | | | | | | | | 10,000,000,000,000.00 | 95,400,000,000 | 95,400,000,000 | |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total CLN61 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLN61 | | | | | | | | 0.00 | 0 | 0 | |
| CLN81 On 18/04/2028 Spot Bond | | | 9.14000 | 97.36549 | 9.14000 | 97.34160 | | 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 | | | 8.75500 | 8.75500 | 8.75500 | 206.02579 | | 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 | | | 8.75500 | 8.75500 | 8.75500 | 206.63856 | | 0.00 | 0 | 0 | |
| Total CLN89 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLN89 | | | | | | | | 0.00 | 0 | 0 | |
| CLNF12 On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.02945 | | 0.00 | 0 | 0 | |
| Total CLNF12 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLNF12 | | | | | | | | 0.00 | 0 | 0 | |
| CLNF13 On 20/06/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | 0.00 | 0 | 0 | |
| Total CLNF13 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLNF13 | | | | | | | | 0.00 | 0 | 0 | |
| CLNF14 On 20/09/2019 Spot Bond | | | | | 0.00000 | 100.02938 | | 0.00 | 0 | 0 | |
| Total CLNF14 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLNF14 | | | | | | | | 0.00 | 0 | 0 | |
| CLNF15 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.03483 | | 0.00 | 0 | 0 | |
| Total CLNF15 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLNF15 | | | | | | | | 0.00 | 0 | 0 | |
| CLNF16 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.92824 | | 0.00 | 0 | 0 | |
| Total CLNF16 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CLNF16 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| COJ05 On 05/06/2023 Spot Bond | | | 8.73500 | 115.69071 | 8.73500 | 115.66354 | | | 0.00 | 0 | 300,000,000 |
| Total COJ05 SPOT | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For COJ05 | | | | | | | | | 0.00 | 0 | 300,000,000 |
| COJ07 On 23/03/2021 Spot Bond | | | 8.96500 | 103.35549 | 8.96500 | 103.33086 | | | 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 | | | 10.39500 | 108.25412 | 10.39500 | 108.22398 | | | 0.00 | 0 | 0 |
| Total COJ08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 9.51500 | 105.67204 | 9.51500 | 105.64506 | | | 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 | | | 10.01000 | 96.90994 | 10.01000 | 96.88394 | | | 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 | | | 11.53000 | 92.47129 | 11.53000 | 92.44282 | | | 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 | | | 11.48500 | 91.56423 | 11.48500 | 91.53615 | | | 0.00 | 0 | 0 |
| Total COT03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COT03 | | | | | | | | | 0.00 | 0 | 0 |
| CPV01 On 30/06/2029 Spot Bond | | | 11.98000 | 11.98000 | 11.98000 | 98.53486 | | | 0.00 | 0 | 0 |
| Total CPV01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CPV01 | | | | | | | | | 0.00 | 0 | 0 |
| CS002 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.19112 | | | 0.00 | 0 | 0 |
| Total CS002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS002 | | | | | | | | | 0.00 | 0 | 0 |
| CS003 On 12/08/2021 Spot Bond | | | | | 0.00000 | 100.29201 | | | 0.00 | 0 | 0 |
| Total CS003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CS003 | | | | | | | | | 0.00 | 0 | 0 |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA04U | | | | | | | | | 0.00 | 0 | 0 |
| CSA05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSA05U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| CSD04 On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSD04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD04U | | | | | | | | | 0.00 | 0 | 0 |
| CSD05 On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CSD05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CSD05U | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/09/2019 Spot Bond | | | | | 0.00000 | 100.36173 | | | 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 | 100.02247 | | | 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 | 100.09564 | | | 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 | 99.97739 | | | 0.00 | 0 | 0 |
| Total DENG86 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG86 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 99.95146 | | | 0.00 | 0 | 0 |
| Total DENG87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG87 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2023 Spot Bond | | | | | 0.00000 | 99.94815 | | | 0.00 | 0 | 0 |
| Total DENG88 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG88 | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 11/12/2019 Spot Bond | | | | | 0.00000 | 100.36175 | | | 0.00 | 0 | 0 |
| Total DENG89 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG89 | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.32560 | | | 0.00 | 0 | 0 |
| Total DENG90 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG90 | | | | | | | | | 0.00 | 0 | 0 |
| DOL00 On 20/12/2019 Spot Bond | | | | | 0.00000 | 87.06767 | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | 0.00 | 0 | 0 |
| DOL01 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.16144 | | | 0.00 | 0 | 0 |
| Total DOL012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL012 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.80040 | | | | 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 | 101.08934 | | | | 0.00 | 0 | 0 |
| Total DSY02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY02 | | | | | | | | | | 0.00 | 0 | 0 |
| DSY03 On 21/11/2024 Spot Bond | | | 9.80500 | 9.80500 | 9.80500 | 106.37739 | | | | 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 | 100.81728 | | | | 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 | | | 8.38000 | 103.72947 | 8.38000 | 103.70608 | | | | 0.00 | 0 | 0 |
| Total DV2021 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV2021 | | | | | | | | | | 0.00 | 0 | 0 |
| DV22 On 07/02/2020 Spot Bond | | | 8.13000 | 102.31915 | 8.13000 | 102.29663 | | | | 0.00 | 0 | 320,000,000 |
| Total DV22 SPOT | | | | | | | | | | 0.00 | 0 | 320,000,000 |
| Total For DV22 | | | | | | | | | | 0.00 | 0 | 320,000,000 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 55.33579 | 100.00000 | 55.21196 | | | | 0.00 | 0 | 0 |
| Total DV22/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| DV23 On 27/02/2023 Spot Bond | | | 8.86500 | 104.45196 | 8.86500 | 104.42694 | | | | 0.00 | 0 | 1,754,381,700 |
| Total DV23 SPOT | | | | | | | | | | 0.00 | 0 | 1,754,381,700 |
| Total For DV23 | | | | | | | | | | 0.00 | 0 | 1,754,381,700 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.38630 | 100.00000 | 14.35412 | | | | 0.00 | 0 | 0 |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 14.38630 | 100.00000 | 14.35412 | | | | 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 | | | 9.17500 | 102.96859 | 9.17500 | 102.94308 | | | | 0.00 | 0 | 0 |
| Total DV24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV24 | | | | | | | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.97186 | 9.69000 | 100.94548 | | | | 0.00 | 0 | 0 |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 100.97186 | 9.69000 | 100.94548 | | | | 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 | | | 11.20500 | 94.50041 | 11.20500 | 94.47194 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.01219 | 10.10000 | 100.98469 | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.01219 | 10.10000 | 100.98469 | | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF19 On 31/05/2019 Spot Bond | | | | | 0.00000 | 100.80042 | | | | 0.00 | 0 | 0 |
| Total DVF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF19 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.94710 | | | | 0.00 | 0 | 300,000,000 |
| Total DVF20 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For DVF20 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| DVF20i On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.24543 | | | | 0.00 | 0 | 0 |
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20(On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.82635 | | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20i On 23/10/2020 Spot Bond | | | | | 0.00000 | 101.52178 | | | | 0.00 | 0 | 0 |
| Total DVF20D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20D | | | | | | | | | | 0.00 | 0 | 0 |
| DVF21 On 29/11/2021 Spot Bond | | | | | 0.00000 | 100.64184 | | | | 0.00 | 0 | 0 |
| Total DVF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22 On 28/03/2022 Spot Bond | | | | | 0.00000 | 100.55907 | | | | 0.00 | 0 | 0 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22i On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.32784 | | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22(On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.45239 | | | | 0.00 | 0 | 0 |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 101.52474 | | | | 0.00 | 0 | 0 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| DVF30I On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total DVF30U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF30U | | | | | | | | | 0.00 | 0 | 0 |
| E170 On 01/08/2020 Spot Bond | | | 7.93000 | 108.99084 | 7.93000 | 108.96742 | | | 0.00 | 0 | 0 |
| Total E170 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | 0.00 | 0 | 0 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 44.16124 | 100.00000 | 44.06242 | | | 0.00 | 0 | 0 |
| Total E170/R207 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 8.19000 | 101.66284 | 8.19000 | 101.64067 | | | 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 | | | 8.69500 | 103.04357 | 8.69500 | 103.01975 | | | 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 | | | 9.47500 | 102.19116 | 9.47500 | 102.16546 | | | 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 | | | 4.43000 | 101.94415 | 4.43000 | 101.93802 | | | 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 | | | 4.07000 | 95.16371 | 4.07000 | 95.15874 | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 123.35739 | 2.25000 | 123.35704 | | | 0.00 | 0 | 0 |
| Total EL037/I2038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037/I2038 | | | | | | | | | 0.00 | 0 | 0 |
| EL28 On 02/05/2028 Spot Bond | | | 4.05000 | 128.56984 | 4.07000 | 128.36129 | | | 0.00 | 0 | 670,000,000 |
| Total EL28 SPOT | | | | | | | | | 0.00 | 0 | 670,000,000 |
| Total For EL28 | | | | | | | | | 0.00 | 0 | 670,000,000 |
| EL29 On 19/11/2029 Spot Bond | | | 4.09000 | 114.14998 | 4.09000 | 114.14395 | | | 0.00 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | 0.00 | 0 | 0 |
| EL30 On 29/07/2030 Spot Bond | | | 4.09000 | 111.76313 | 4.09000 | 111.75722 | | | 0.00 | 0 | 10,000,000 |
| Total EL30 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For EL30 | | | | | | | | | 0.00 | 0 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| EL31 On 02/06/2031 Spot Bond | | | 4.09000 | 103.87832 | 4.09000 | 103.87289 | | | | 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 | | | 4.04000 | 96.65079 | 4.04000 | 96.64582 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 123.35739 | 2.25000 | 123.35704 | | | | 0.00 | 0 | 0 |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 8.41500 | 104.33344 | 8.41500 | 104.30969 | | | | 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 | | | 8.38500 | 104.59161 | 8.38500 | 104.56827 | | | | 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 | | | 10.50500 | 102.18549 | 10.50500 | 102.15659 | | | | 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 | | | 11.00500 | 11.00500 | 11.00500 | 97.11918 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 11.05500 | 11.05500 | 11.05500 | 103.26537 | | | | 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 | | | 10.63500 | 10.63500 | 10.63500 | 101.59257 | | | | 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 | | | 10.48500 | 10.48500 | 10.48500 | 102.20289 | | | | 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 | | | 11.26000 | 11.26000 | 11.26000 | 87.37571 | | | | 0.00 | 0 | 0 |
| Total EMM07P SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM07P | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.75580 | | | | 0.00 | 0 | 0 |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.63783 | | | 0.00 | 0 | 0 |
| Total ENX01S SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01S | | | | | | | | | 0.00 | 0 | 0 |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 100.40242 | | | 0.00 | 0 | 0 |
| Total ENX02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX02 | | | | | | | | | 0.00 | 0 | 0 |
| ENX03 On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ENX03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX03U | | | | | | | | | 0.00 | 0 | 0 |
| ENX04 On 01/03/2020 Spot Bond | | | | | 0.00000 | 99.84490 | | | 0.00 | 0 | 0 |
| Total ENX04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX04 | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 100.53552 | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | 0.00 | 0 | 0 |
| EPF008 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.66182 | | | 0.00 | 0 | 0 |
| Total EPF008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF008 | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.44605 | | | 0.00 | 0 | 0 |
| Total EPF010 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF010 | | | | | | | | | 0.00 | 0 | 0 |
| EPF011 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.86493 | | | 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 | 101.72252 | | | 0.00 | 0 | 0 |
| Total EPF012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF012 | | | | | | | | | 0.00 | 0 | 0 |
| EPF014 On 28/05/2021 Spot Bond | | | | | 0.00000 | 100.64463 | | | 0.00 | 0 | 0 |
| Total EPF014 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF014 | | | | | | | | | 0.00 | 0 | 0 |
| EPF015 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.55538 | | | 0.00 | 0 | 0 |
| Total EPF015 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF015 | | | | | | | | | 0.00 | 0 | 0 |
| EPF016 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.45127 | | | 0.00 | 0 | 0 |
| Total EPF016 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF016 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--------------------|--------------------|---------------|
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.45892 | | | 0.00 | 0 | 0 |
| Total EPF017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF017 | | | | | | | | | 0.00 | 0 | 0 |
| EPF018 On 13/12/2025 Spot Bond | | | | | 0.00000 | 100.31973 | | | 0.00 | 0 | 0 |
| Total EPF018 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF018 | | | | | | | | | 0.00 | 0 | 0 |
| EPF02U On 01/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF02U | | | | | | | | | 0.00 | 0 | 0 |
| EPF04U On 20/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EPF04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| Total For EPF05U | | | | | | | | | 0.00 | 0 | 0 |
| EPF07U On 28/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 40,000,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total EPF07U SPOT | | | | | | | | 10,000,000,000,000.00 | 400,000,000 | 200,000,000 | |
| Total For EPF07U | | | | | | | | 10,000,000,000,000.00 | 400,000,000 | 200,000,000 | |
| EPF08U On 03/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total EPF08U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EPF08U | | | | | | | | 0.00 | 0 | 0 | |
| EPF09U On 03/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total EPF09U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For EPF09U | | | | | | | | 0.00 | 0 | 0 | |
| EPFC39 On 06/09/2019 Spot Bond | | | | | 0.00000 | 100.45910 | | | 0.00 | 0 | 0 |
| Total EPFC39 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC39 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC40 On 03/04/2019 Spot Bond | | | | | 0.00000 | 100.08029 | | | 0.00 | 0 | 0 |
| Total EPFC40 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC40 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC41 On 06/11/2019 Spot Bond | | | | | 0.00000 | 101.10152 | | | 0.00 | 0 | 0 |
| Total EPFC41 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC41 | | | | | | | | | 0.00 | 0 | 0 |
| EPFC42 On 04/03/2020 Spot Bond | | | | | 0.00000 | 100.50525 | | | 0.00 | 0 | 0 |
| Total EPFC42 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC42 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 101.87114 | | | 0.00 | 0 | 0 |
| Total EQS06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS06 | | | | | | | | | 0.00 | 0 | 0 |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 101.59199 | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | 0.00 | 0 | 0 |
| EQS11U 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 |
| EQT01U On 26/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total EQT01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT01U | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.89652 | | | 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 | 100.92604 | | | 0.00 | 0 | 0 |
| Total ERS3B5 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B5 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2019 Spot Bond | | | | | 0.00000 | 100.94516 | | | 0.00 | 0 | 0 |
| Total ERS3C4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C4 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.02341 | | | 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 | 105.02900 | 10.00000 | 105.00100 | | | 0.00 | 0 | 0 |
| Total ERSA12/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA12/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2 On 17/08/2020 Spot Bond | | | | | 0.00000 | 101.60054 | | | 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 | 100.93631 | | | 0.00 | 0 | 0 |
| Total ERSA22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA22 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| ERSA2 On 17/08/2019 Spot Bond | | | | | 0.00000 | 101.06227 | | | | 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 | 100.86252 | | | | 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 | 100.89173 | | | | 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 | | | 9.02500 | 104.76060 | 9.02500 | 104.73507 | | | | 0.00 | 0 | 10,026,246,000 |
| Total ES23 SPOT | | | | | | | | | | 0.00 | 0 | 10,026,246,000 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 10,026,246,000 |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.65790 | 10.00000 | 101.63051 | | | | 0.00 | 0 | 0 |
| Total ES23/R2023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 02/04/2026 Spot Bond | | | 9.98500 | 89.28462 | 9.98500 | 89.26072 | | | | 0.00 | 0 | 69,691,688,900 |
| Total ES26 SPOT | | | | | | | | | | 0.00 | 0 | 69,691,688,900 |
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 69,691,688,900 |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 99.87316 | 7.85000 | 99.85203 | | | | 0.00 | 0 | 0 |
| Total ES26/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Spot Bond | | | 10.96500 | 75.38285 | 10.96000 | 75.39016 | | | | 0.00 | 0 | 11,309,183,900 |
| Total ES33 SPOT | | | | | | | | | | 0.00 | 0 | 11,309,183,900 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 11,309,183,900 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 100.24038 | 7.50000 | 100.22033 | | | | 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 | | | 11.22000 | 81.26623 | 11.22000 | 81.24187 | | | | 0.00 | 0 | 3,792,545,000 |
| Total ES42 SPOT | | | | | | | | | | 0.00 | 0 | 3,792,545,000 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 3,792,545,000 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.56090 | 8.50000 | 103.53722 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ESF02L On 06/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF02U | | | | | | | | | 0.00 | 0 | 0 |
| ESFR0: On 20/04/2021 Spot Bond | | | | | 0.00000 | 101.63764 | | | 0.00 | 0 | 0 |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | 0 |
| EXX02 On 19/05/2019 Spot Bond | | | | | 0.00000 | 100.91783 | | | 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 | 100.03024 | | | 0.00 | 0 | 0 |
| Total FBJ20Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ20Z | | | | | | | | | 0.00 | 0 | 0 |
| FBJ22Z On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.03491 | | | 0.00 | 0 | 0 |
| Total FBJ22Z SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FBJ22Z | | | | | | | | | 0.00 | 0 | 0 |
| FFA1U On 20/11/2026 Spot Bond | | | 100.00000 | 12.10512 | 100.00000 | 12.07482 | | | 0.00 | 0 | 0 |
| Total FFA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFA1U | | | | | | | | | 0.00 | 0 | 0 |
| FFB1U On 20/11/2026 Spot Bond | | | 100.00000 | 19.73959 | 100.00000 | 19.69016 | | | 0.00 | 0 | 0 |
| Total FFB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFB1U | | | | | | | | | 0.00 | 0 | 0 |
| FIF02U On 01/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FIF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF02U | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 | 100.70453 | | | 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 | 99.97680 | | | 0.00 | 0 | 0 |
| Total FIFB09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB09 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB10 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.50501 | | | 0.00 | 0 | 0 |
| Total FIFB10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB10 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.35469 | | | 0.00 | 0 | 0 |
| Total FIFB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB11 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB12 On 13/08/2020 Spot Bond | | | | | 0.00000 | 101.01435 | | | 0.00 | 0 | 0 |
| Total FIFB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB12 | | | | | | | | | 0.00 | 0 | 0 |
| FIFB14 On 07/11/2022 Spot Bond | | | | | 0.00000 | 101.13732 | | | 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 | 100.83272 | | | 0.00 | 0 | 0 |
| Total FIFB15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | 0.00 | 0 | 0 |
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FMLA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FMLA1U | | | | | | | | | 0.00 | 0 | 0 |
| FNT006 On 03/05/2019 Spot Bond | | | | | 0.00000 | 101.57849 | | | 0.00 | 0 | 0 |
| Total FNT006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT006 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| FNT008 On 14/06/2019 Spot Bond | | | | | 0.00000 | 101.00274 | | | 0.00 | 0 | 0 |
| Total FNT008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT008 | | | | | | | | | 0.00 | 0 | 0 |
| FNT009 On 07/05/2019 Spot Bond | | | | | 0.00000 | 100.67137 | | | 0.00 | 0 | 0 |
| Total FNT009 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT009 | | | | | | | | | 0.00 | 0 | 0 |
| FNT011 On 06/06/2019 Spot Bond | | | | | 0.00000 | 100.35096 | | | 0.00 | 0 | 0 |
| Total FNT011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT011 | | | | | | | | | 0.00 | 0 | 0 |
| FNTA10 On 03/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FNTA10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTA10 | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | 0.00 | 0 | 0 |
| FRB12 On 02/06/2019 Spot Bond | | | | | 0.00000 | 100.75731 | | | 0.00 | 0 | 0 |
| Total FRB12 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB12 | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.93887 | | | 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 | | | 10.08500 | 10.08500 | 10.08500 | 102.93987 | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 102.54315 | | | 0.00 | 80,000,000 | 40,000,000 |
| Total FRB15 SPOT | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| Total For FRB15 | | | | | | | | | 0.00 | 80,000,000 | 40,000,000 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 104.30050 | | | 0.00 | 240,000,000 | 190,000,000 |
| Total FRB16 SPOT | | | | | | | | | 0.00 | 240,000,000 | 190,000,000 |
| Total For FRB16 | | | | | | | | | 0.00 | 240,000,000 | 190,000,000 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 106.64055 | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| 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 | 106.48742 | | | 0.00 | 80,000,000 | 200,000,000 |
| Total FRB18 SPOT | | | | | | | | | 0.00 | 80,000,000 | 200,000,000 |
| Total For FRB18 | | | | | | | | | 0.00 | 80,000,000 | 200,000,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 10.78500 | 108.34903 | 10.78500 | 108.31777 | | | 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 | 106.04795 | | | 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 | 103.31318 | | | 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 | 105.97014 | | | 0.00 | 0 | 0 |
| Total FRB22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB22 | | | | | | | | | 0.00 | 0 | 0 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 102.69929 | | | 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 | 102.17557 | | | 0.00 | 0 | 0 |
| Total FRB24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB24 | | | | | | | | | 0.00 | 0 | 0 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 100.21835 | | | 0.00 | 0 | 0 |
| Total FRB25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB25 | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.70000 | 152.88551 | 3.70000 | 152.87905 | | 444,000,000,000.00 | | 120,000,000 | 360,000,000 |
| Total FRBI22 SPOT | | | | | | | | 444,000,000,000.00 | | 120,000,000 | 360,000,000 |
| Total For FRBI22 | | | | | | | | 444,000,000,000.00 | | 120,000,000 | 360,000,000 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.81000 | 3.81000 | 3.81000 | 289.33317 | | 2,209,800,000,000.00 | | 580,000,000 | 1,040,000,000 |
| Total FRBI23 SPOT | | | | | | | | 2,209,800,000,000.00 | | 580,000,000 | 1,040,000,000 |
| Total For FRBI23 | | | | | | | | 2,209,800,000,000.00 | | 580,000,000 | 1,040,000,000 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.83000 | 3.83000 | 3.83000 | 127.98738 | | 0.00 | | 0 | 9,680,000,000 |
| Total FRBI25 SPOT | | | | | | | | 0.00 | | 0 | 9,680,000,000 |
| Total For FRBI25 | | | | | | | | 0.00 | | 0 | 9,680,000,000 |

| Contract Details | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|------------|-----------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-------------------|--------------------------|-------------------|----------------------|
| FRBI28 On | 31/03/2028 | Spot Bond | | | 4.01500 | 173.06412 | 4.01500 | 173.05540 | | | 0.00 | 0 | 8,700,000,000 |
| Total FRBI28 SPOT | | | | | | | | | | | 0.00 | 0 | 8,700,000,000 |
| Total For FRBI28 | | | | | | | | | | | 0.00 | 0 | 8,700,000,000 |
| FRBI29 On | 31/03/2029 | Spot Bond | | | 4.33500 | 4.33500 | 4.33500 | 90.38177 | | | 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 | | | 4.45000 | 4.45000 | 4.45000 | 203.29397 | | 89,000,000,000.00 | 20,000,000 | 30,000,000 | |
| Total FRBI33 SPOT | | | | | | | | | | | 89,000,000,000.00 | 20,000,000 | 30,000,000 |
| Total For FRBI33 | | | | | | | | | | | 89,000,000,000.00 | 20,000,000 | 30,000,000 |
| FRBI46 On | 31/03/2046 | Spot Bond | | | 4.70500 | 88.29290 | 4.70500 | 88.28683 | | | 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 | | | 4.73500 | 90.23497 | 4.73500 | 90.22868 | | | 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 | | | 8.39000 | 8.39000 | 8.39000 | 87.14780 | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ02 On | 28/10/2024 | Spot Bond | | | 9.35000 | 9.35000 | 9.35000 | 60.51391 | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ03 On | 10/12/2024 | Spot Bond | | | 9.40000 | 9.40000 | 9.40000 | 59.73026 | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | | 0.00 | 0 | 0 |
| FRC107 On | 03/06/2021 | Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | | 0.00 | 0 | 0 |
| FRC121 On | 30/08/2023 | Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRC121U SPOT | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC121U | | | | | | | | | | | 0.00 | 0 | 0 |
| FRC169 On | 31/01/2025 | Spot Bond | | | 4.75500 | 4.75500 | 4.75500 | 121.75995 | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | | 0.00 | 0 | 0 |
| FRC178 On | 06/08/2023 | Spot Bond | | | | | 0.00000 | 100.99406 | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| FRC17: On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.05130 | | | | 0.00 | 0 | 0 |
| Total FRC179 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC179 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18: On 06/08/2023 Spot Bond | | | | | 0.00000 | 94.58069 | | | | 0.00 | 0 | 0 |
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 02/04/2019 Spot Bond | | | | | 0.00000 | 102.07978 | | | | 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 | 105.02900 | 10.00000 | 105.00100 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.04676 | | | | 0.00 | 0 | 0 |
| Total FRC195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/06/2019 Spot Bond | | | | | 0.00000 | 100.10347 | | | | 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 | 104.15272 | | | | 0.00 | 0 | 0 |
| Total FRC209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC209 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| FRC21: On 20/12/2019 Spot Bond | | | | | 0.00000 | 100.04405 | | | | 0.00 | 0 | 0 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | | 0.00000 | 101.18080 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.32996 | | | | 0.00 | 0 | 0 |
| Total FRC215 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC215 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/11/2019 Spot Bond | | | | | 0.00000 | 101.26204 | | | | 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 | | | 4.35000 | 150.23380 | 4.35000 | 150.22482 | | | | 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 | 100.86053 | | | | 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 | | | 5.21000 | 146.81011 | 5.21000 | 146.79791 | | | | 0.00 | 0 | 0 |
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.11216 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | | 0.00000 | 96.24185 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 105.21763 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 08/02/2020 Spot Bond | | | | | 0.00000 | 96.52596 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 19/10/2020 Spot Bond | | | | | 0.00000 | 105.86739 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 106.09496 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 95.98155 | | | | 0.00 | 0 | 0 |
| Total FRC241 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 FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 95.88318 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.45385 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 98.44016 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.41924 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.74345 | | | | 0.00 | 0 | 0 |
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 96.88762 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 08/02/2020 Spot Bond | | | | | 0.00000 | 101.60890 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC24: On 19/10/2020 Spot Bond | | | | | 0.00000 | 104.91084 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 19/10/2020 Spot Bond | | | | | 0.00000 | 102.73478 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.19126 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.30153 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.16855 | | | | 0.00 | 0 | 0 |
| Total FRC254 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 FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 17/07/2027 Spot Bond | | | | | 0.00000 | 103.75192 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 27/03/2020 Spot Bond | | | | | 0.00000 | 99.97798 | | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.42606 | | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC25: On 06/11/2023 Spot Bond | | | 3.33700 | 3.33700 | 3.33700 | 107.60298 | | | | 0.00 | 0 | 0 |
| Total FRC259 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC259 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 27/02/2023 Spot Bond | | | 3.45500 | 106.44012 | 3.45500 | 106.43632 | | | | 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 | 101.80706 | | | | 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 | 101.75060 | | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC262 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.74672 | | | | 0.00 | 0 | 0 |
| Total FRC264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC264 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC26: On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.06479 | | | | 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 | 100.66883 | | | | 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 | 104.39094 | | | | 0.00 | 0 | 0 |
| Total FRC267 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 FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC267 On 21/10/2019 Spot Bond | | | | | 0.00000 | 101.43772 | | | | 0.00 | 0 | 0 |
| Total FRC269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC269 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC270 On 16/11/2019 Spot Bond | | | | | 0.00000 | 100.81893 | | | | 0.00 | 0 | 0 |
| Total FRC270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC270 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC271 On 30/01/2023 Spot Bond | | | | | 0.00000 | 101.40203 | | | | 0.00 | 0 | 0 |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC272 On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 101.43248 | | | | 0.00 | 0 | 0 |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC273 On 02/05/2028 Spot Bond | | | 9.80000 | 103.90665 | 9.80000 | 103.87919 | | | | 0.00 | 0 | 0 |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC275 On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.34041 | | | | 0.00 | 0 | 0 |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC276 On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.34116 | | | | 0.00 | 0 | 0 |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC277 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.52598 | | | | 0.00 | 0 | 0 |
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC278 On 27/03/2020 Spot Bond | | | | | 0.00000 | 99.97900 | | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC279 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.81288 | | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC280 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.04390 | | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC281 On 03/09/2019 Spot Bond | | | | | 0.00000 | 100.76275 | | | | 0.00 | 0 | 0 |
| Total FRC281 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 FRC281 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 102.10492 | | | | 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 | 101.81633 | | | | 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 | 101.30104 | | | | 0.00 | 0 | 0 |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.03142 | | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 27/02/2023 Spot Bond | | | 3.65000 | 3.65000 | 3.65000 | 99.48285 | | | | 0.00 | 0 | 0 |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.16308 | | | | 0.00 | 0 | 0 |
| Total FRC287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC287 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.16308 | | | | 0.00 | 0 | 0 |
| Total FRC288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC288 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC28: On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.03044 | | | | 0.00 | 0 | 0 |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.04881 | | | | 0.00 | 0 | 0 |
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 26/01/2021 Spot Bond | | | | | 0.00000 | 100.51660 | | | | 0.00 | 0 | 0 |
| Total FRC291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC291 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29: On 18/09/2020 Spot Bond | | | 8.25000 | 8.25000 | 8.25000 | 100.17768 | | | | 0.00 | 0 | 0 |
| Total FRC292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC292 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.99000 | 4.99000 | 4.99000 | 147.66551 | | | | 0.00 | 0 | 0 |
| Total FRC66 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 FRC66 | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 4.93000 | 4.93000 | 4.93000 | 147.90319 | | | 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 | | | 4.91000 | 4.91000 | 4.91000 | 147.98253 | | 392,800,000,000.00 | 80,000,000 | 40,000,000 | |
| Total FRC71 SPOT | | | | | | | | 392,800,000,000.00 | 80,000,000 | 40,000,000 | |
| Total For FRC71 | | | | | | | | 392,800,000,000.00 | 80,000,000 | 40,000,000 | |
| FRD16I On 28/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD16U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD16U | | | | | | | | 0.00 | 0 | 0 | |
| FRD17I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD17U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD17U | | | | | | | | 0.00 | 0 | 0 | |
| FRD18I On 15/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD18U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD18U | | | | | | | | 0.00 | 0 | 0 | |
| FRD19I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD19U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD19U | | | | | | | | 0.00 | 0 | 0 | |
| FRD20I On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD20U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD20U | | | | | | | | 0.00 | 0 | 0 | |
| FRD21I On 31/03/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD21U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD21U | | | | | | | | 0.00 | 0 | 0 | |
| FRD22I On 30/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD22U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD22U | | | | | | | | 0.00 | 0 | 0 | |
| FRD23I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD23U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD23U | | | | | | | | 0.00 | 0 | 0 | |
| FRD24I On 28/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD24U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRD24U | | | | | | | | 0.00 | 0 | 0 | |
| FRD25I On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total FRD25U SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| Total For FRD25U | | | | | | | | | 0.00 | 0 | 0 |
| FRD26I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD26U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD26U | | | | | | | | | 0.00 | 0 | 0 |
| FRD27I On 28/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total FRD27U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD27U | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 4.77500 | 85.18294 | 4.77500 | 85.17704 | | | 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 | | | 4.64500 | 99.35229 | 4.64500 | 99.34556 | | | 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 | 101.87018 | | | 0.00 | 3,140,800,000 | 1,570,400,000 |
| Total FRJ19 SPOT | | | | | | | | | 0.00 | 3,140,800,000 | 1,570,400,000 |
| Total For FRJ19 | | | | | | | | | 0.00 | 3,140,800,000 | 1,570,400,000 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.01625 | | | 0.00 | 200,000,000 | 6,100,000,000 |
| Total FRJ20 SPOT | | | | | | | | | 0.00 | 200,000,000 | 6,100,000,000 |
| Total For FRJ20 | | | | | | | | | 0.00 | 200,000,000 | 6,100,000,000 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.72774 | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total FRJ21 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For FRJ21 | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.70210 | | | 0.00 | 160,000,000 | 80,000,000 |
| Total FRJ22 SPOT | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| Total For FRJ22 | | | | | | | | | 0.00 | 160,000,000 | 80,000,000 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 101.74929 | | | 0.00 | 0 | 0 |
| Total FRJ23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ23 | | | | | | | | | 0.00 | 0 | 0 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.94094 | | | 0.00 | 0 | 400,000,000 |
| Total FRJ24 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For FRJ24 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 102.98230 | | | 0.00 | 0 | 40,000,000 |
| Total FRJ25 SPOT | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For FRJ25 | | | | | | | | | 0.00 | 0 | 40,000,000 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 99.93607 | | | 0.00 | 0 | 0 |
| Total FRJ26 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 FRJ26 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.58474 | | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 100.97766 | | | | 0.00 | 0 | 0 |
| Total FRJ29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ29 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS011 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 |
| FRS021 On 13/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS02U | | | | | | | | | | 0.00 | 0 | 0 |
| FRS100 On 15/01/2024 Spot Bond | | | 3.52300 | 3.52300 | 3.52300 | 98.11771 | | | | 0.00 | 0 | 0 |
| Total FRS100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS100 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS101 On 31/01/2038 Spot Bond | | | 3.89000 | 3.89000 | 3.89000 | 110.76263 | | | | 0.00 | 0 | 0 |
| Total FRS101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS101 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS103 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.42695 | | | | 0.00 | 0 | 0 |
| Total FRS103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS103 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS104 On 23/01/2024 Spot Bond | | | | | 0.00000 | 101.42695 | | | | 0.00 | 0 | 0 |
| Total FRS104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS104 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS108 On 31/01/2038 Spot Bond | | | 4.03000 | 108.53610 | 4.03000 | 108.53055 | | | | 0.00 | 0 | 0 |
| Total FRS108 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS108 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS109 On 07/12/2033 Spot Bond | | | 4.12000 | 210.89640 | 4.12000 | 210.88518 | | | | 0.00 | 0 | 0 |
| Total FRS109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS109 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS110 On 31/01/2038 Spot Bond | | | 4.82000 | 96.91328 | 4.82000 | 96.90625 | | | | 0.00 | 0 | 10,000,000 |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRS112 On 07/12/2033 Spot Bond | | | 4.15000 | 4.15000 | 4.15000 | 210.18087 | | | | 0.00 | 0 | 0 |
| Total FRS112 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 FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 29/04/2019 Spot Bond | | | | | 0.00000 | 101.65561 | | | | 0.00 | 0 | 0 |
| Total FRS113 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS113 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS113 On 31/01/2025 Spot Bond | | | 4.30500 | 124.75296 | 4.30500 | 124.74564 | | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2038 Spot Bond | | | 3.70500 | 113.80214 | 3.70500 | 113.79732 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 4.56000 | 100.56390 | 4.56000 | 100.55731 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 07/12/2033 Spot Bond | | | 4.27000 | 207.40420 | 4.27000 | 207.39232 | | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 4.32000 | 206.25587 | 4.32000 | 206.24379 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 31/01/2025 Spot Bond | | | 3.83500 | 159.56443 | 3.83500 | 112.01955 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 07/12/2033 Spot Bond | | | 4.35000 | 205.57063 | 4.35000 | 205.55844 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 31/01/2038 Spot Bond | | | 5.39000 | 89.46116 | 5.39000 | 89.45330 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/03/2028 Spot Bond | | | 5.12000 | 158.73526 | 5.12000 | 158.72255 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/01/2038 Spot Bond | | | 4.92000 | 95.55236 | 4.92000 | 95.54518 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/03/2028 Spot Bond | | | 4.64000 | 164.78631 | 4.64000 | 164.77524 | | | | 0.00 | 0 | 0 |
| Total FRS129 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 FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/03/2028 Spot Bond | | | 4.70000 | 164.01570 | 4.70000 | 164.00441 | | | | 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 | | | 4.86000 | 194.33866 | 4.86000 | 194.32446 | | | | 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 | 98.10493 | | | | 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 | | | 4.85000 | 96.50254 | 4.85000 | 96.49546 | | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/01/2038 Spot Bond | | | 5.10500 | 5.10500 | 5.10500 | 93.08829 | | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/01/2038 Spot Bond | | | 4.63000 | 99.56482 | 4.63000 | 99.55810 | | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 31/03/2028 Spot Bond | | | 4.51000 | 166.47021 | 4.51000 | 166.45961 | | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS13 On 07/12/2033 Spot Bond | | | 4.63000 | 199.30798 | 4.63000 | 199.29466 | | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 31/03/2028 Spot Bond | | | 4.64000 | 164.78631 | 4.64000 | 164.77524 | | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 31/03/2028 Spot Bond | | | 4.64000 | 164.78631 | 4.64000 | 164.77524 | | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 31/03/2028 Spot Bond | | | 4.93000 | 161.09956 | 4.93000 | 161.08750 | | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS14 On 31/01/2025 Spot Bond | | | 4.60500 | 122.75430 | 4.60500 | 122.74610 | | | | 0.00 | 0 | 0 |
| Total FRS146 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 FRS146 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS146 On 31/01/2022 Spot Bond | | | 4.05000 | 151.45072 | 4.05000 | 151.44289 | | | | 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 | | | 4.99000 | 160.34861 | 4.99000 | 160.33633 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 5.03000 | 159.85020 | 5.03000 | 159.83780 | | | | 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 | | | 4.57500 | 122.95252 | 4.57500 | 122.94442 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 4.45000 | 167.25401 | 4.45000 | 167.24363 | | | | 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 | | | 5.04000 | 5.04000 | 5.04000 | 159.71344 | | | | 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 | 28.78189 | | | | 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 | 35.43410 | | | | 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 | 40.44788 | | | | 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 | 44.67297 | | | | 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 | 23.66994 | | | | 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 | 29.18379 | | | | 0.00 | 0 | 0 |
| Total FRS163 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 FRS163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS163 On 06/06/2024 Spot Bond | | | | | 0.00000 | 34.17128 | | | | 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 | 38.22704 | | | | 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 | 12.93791 | | | | 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 | 17.20233 | | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 16.92601 | | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS168 On 01/08/2021 Spot Bond | | | | | 0.00000 | 13.07237 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS169 On 01/08/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.66927 | | | | 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 | 101.77264 | | | | 0.00 | 0 | 0 |
| Total FRS172 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS172 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS172 On 13/11/2020 Spot Bond | | | | | 0.00000 | 107.55479 | | | | 0.00 | 0 | 0 |
| Total FRS173 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS173 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS173 On 13/05/2021 Spot Bond | | | | | 0.00000 | 94.08889 | | | | 0.00 | 0 | 0 |
| Total FRS174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS174 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS174 On 26/01/2024 Spot Bond | | | | | 0.00000 | 29.33510 | | | | 0.00 | 0 | 0 |
| Total FRS175 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 FRS175 | | | | | | | | | 0.00 | 0 | 0 |
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 29.33506 | | | 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 | 41.12312 | | | 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 | 109.78644 | | | 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 | 101.06118 | | | 0.00 | 0 | 0 |
| Total FRS179 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS179 | | | | | | | | | 0.00 | 0 | 0 |
| FRS179 On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.19844 | | | 0.00 | 0 | 0 |
| Total FRS180 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS180 | | | | | | | | | 0.00 | 0 | 0 |
| FRS180 On 19/09/2019 Spot Bond | | | | | 0.00000 | 95.83359 | | | 0.00 | 0 | 0 |
| Total FRS181 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS181 | | | | | | | | | 0.00 | 0 | 0 |
| FRS181 On 27/09/2025 Spot Bond | | | | | 0.00000 | 99.97479 | | | 0.00 | 0 | 0 |
| Total FRS182 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS182 | | | | | | | | | 0.00 | 0 | 0 |
| FRS182 On 04/10/2021 Spot Bond | | | | | 0.00000 | 92.52295 | | | 0.00 | 0 | 0 |
| Total FRS183 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS183 | | | | | | | | | 0.00 | 0 | 0 |
| FRS183 On 16/11/2023 Spot Bond | | | | | 0.00000 | 92.50796 | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | 0.00 | 0 | 0 |
| FRS184 On 20/11/2019 Spot Bond | | | | | 0.00000 | 104.93433 | | | 0.00 | 0 | 0 |
| Total FRS185 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS185 | | | | | | | | | 0.00 | 0 | 0 |
| FRS185 On 23/01/2024 Spot Bond | | | | | 0.00000 | 107.68213 | | | 0.00 | 0 | 0 |
| Total FRS186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS186 | | | | | | | | | 0.00 | 0 | 0 |
| FRS186 On 23/01/2024 Spot Bond | | | | | 0.00000 | 111.65318 | | | 0.00 | 0 | 0 |
| Total FRS187 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 FRS187 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS187 On 23/01/2024 Spot Bond | | | | | 0.00000 | 113.08913 | | | | 0.00 | 0 | 0 |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS188 On 03/09/2019 Spot Bond | | | | | 0.00000 | 104.40921 | | | | 0.00 | 0 | 0 |
| Total FRS189 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS189 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS189 On 16/03/2020 Spot Bond | | | | | 0.00000 | 102.93171 | | | | 0.00 | 0 | 0 |
| Total FRS190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS190 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS190 On 16/03/2020 Spot Bond | | | | | 0.00000 | 104.18677 | | | | 0.00 | 0 | 0 |
| Total FRS191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS191 On 19/03/2020 Spot Bond | | | | | 0.00000 | 100.32508 | | | | 0.00 | 0 | 0 |
| Total FRS192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS192 On 23/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 575,000,000,000,000.00 | 15,750,000,000 | 15,750,000,000 | |
| Total FRS193 SPOT | | | | | | | | | 5,000,000,000,000.00 | 15,750,000,000 | 15,750,000,000 | |
| Total For FRS193 | | | | | | | | | 5,000,000,000,000.00 | 15,750,000,000 | 15,750,000,000 | |
| FRS36 On 07/12/2023 Spot Bond | | | 3.72000 | 3.72000 | 3.72000 | 290.39947 | | | 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 | | | 3.61000 | 3.61000 | 3.61000 | 291.70915 | | | 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 | | | 4.33000 | 4.33000 | 4.33000 | 283.26379 | | | 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 | | | 3.84000 | 152.30963 | 3.84000 | 152.30263 | | | 0.00 | 0 | 0 | |
| Total FRS46 SPOT | | | | | | | | | 0.00 | 0 | 0 | |
| Total For FRS46 | | | | | | | | | 0.00 | 0 | 0 | |
| FRS49 On 27/10/2020 Spot Bond | | | | | 0.00000 | 101.39078 | | | 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 | | | 3.54000 | 153.54688 | 3.54000 | 153.54106 | | | 0.00 | 0 | 0 | |
| Total FRS51 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 FRS51 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.23471 | | | | 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 | | | 3.87000 | 104.57427 | 3.87000 | 104.56937 | | | | 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 | | | 3.64000 | 79.03050 | 3.64000 | 110.30237 | | | | 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 | | | 3.76500 | 3.76500 | 3.76500 | 128.43836 | | | | 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 | | | 3.79500 | 3.79500 | 3.79500 | 128.22999 | | | | 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 | | | 4.52000 | 4.52000 | 4.52000 | 281.08445 | | | | 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 | | | 7.75000 | 104.02550 | 7.75000 | 104.00366 | | | | 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 | | | 8.19500 | 100.65756 | 8.19500 | 105.00456 | | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 8.67500 | 8.67500 | 8.67500 | 97.51235 | | | | 0.00 | 0 | 90,000,000 |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | 90,000,000 |
| FRX24 On 10/12/2024 Spot Bond | | | 9.10500 | 110.32774 | 9.10500 | 110.30076 | | | | 0.00 | 0 | 0 |
| Total FRX24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX25 On 26/07/2025 Spot Bond | | | 9.73500 | 101.66012 | 9.73500 | 101.63343 | | | | 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 | | | 9.45000 | 100.13729 | 9.45000 | 104.85467 | | | | 0.00 | 0 | 520,000,000 |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | 520,000,000 |

| 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 FRX26 | | | | | | | | | | 0.00 | 0 | 520,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 9.57500 | 103.91045 | 9.57500 | 103.88404 | | | | 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 | | | 9.85500 | 103.24393 | 9.85500 | 103.21651 | | | | 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 | | | 10.08500 | 99.27674 | 10.08500 | 99.24976 | | | | 0.00 | 0 | 10,000,000 |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRX31 On 21/02/2031 Spot Bond | | | 10.22500 | 95.94673 | 10.22500 | 95.92030 | | | | 0.00 | 0 | 50,000,000 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 50,000,000 |
| FRX32 On 31/03/2032 Spot Bond | | | 10.31000 | 101.37351 | 10.31000 | 101.34552 | | | | 0.00 | 0 | 10,000,000 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| FRX45 On 14/04/2045 Spot Bond | | | 11.29000 | 76.12094 | 11.29000 | 76.09798 | | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2A5 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.82618 | | | | 0.00 | 0 | 0 |
| Total FS2A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2B1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.86194 | | | | 0.00 | 0 | 0 |
| Total FS2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2C1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 100.89127 | | | | 0.00 | 0 | 0 |
| Total FS2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS2D1 On 20/02/2038 Spot Bond | | | | | 0.00000 | 101.02216 | | | | 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 | 100.84475 | | | | 0.00 | 0 | 0 |
| Total FS3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.24312 | | | | 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 |
| Total FS5A5U 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 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 | 100.74001 | | | | 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 | 100.08097 | | | | 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 | 100.79052 | | | | 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 | 100.80338 | | | | 0.00 | 0 | 0 |
| Total FS6B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6B1 | | | | | | | | | | 0.00 | 0 | 0 |
| FS6C1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6D1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6E1L On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS6E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 102.67450 | | | | 0.00 | 0 | 0 |
| Total GBL03 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 GBL03 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 101.76544 | | | | 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 | 100.69039 | | | | 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 | 100.69821 | | | | 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 | 100.74907 | | | | 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 | 100.81158 | | | | 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 | 100.85061 | | | | 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 |
| GRB04 On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB04U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB05 On 10/06/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB05U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB06 On 10/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For GRB06U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB14 On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB14U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB20 On 17/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB20U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB23 On 07/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB24 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| 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 | 103.00709 | | | | 0.00 | 0 | 0 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT08 On 24/06/2019 Spot Bond | | | | | 0.00000 | 100.13686 | | | | 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 | 101.07136 | | | | 0.00 | 0 | 0 |
| Total GRT10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT10 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 102.23288 | | | | 0.00 | 0 | 0 |
| Total GRT11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT11 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT12 On 24/06/2020 Spot Bond | | | | | 0.00000 | 100.84603 | | | | 0.00 | 0 | 500,000,000 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 101.66492 | | | | 0.00 | 0 | 0 |
| Total GRT13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT13 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 100.99495 | | | | 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 | 101.71878 | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------|------------------|---------------|
| Total For GRT15 | | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 103.17840 | | | | 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 | | | 9.40500 | 107.18824 | 9.40500 | 107.16119 | | | | 0.00 | 0 | 0 |
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.69289 | | | | 0.00 | 0 | 0 |
| Total GRT18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT18 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT19 On 14/03/2022 Spot Bond | | | | | 0.00000 | 101.04483 | | | | 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 | 101.01864 | | | | 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 | | | 10.28500 | 97.87473 | 10.28500 | 97.84776 | | | | 0.00 | 0 | 0 |
| Total GRT21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT21 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT22 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.63355 | | | | 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 | 101.89925 | | | | 0.00 | 0 | 0 |
| Total GRT23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT23 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT24 On 09/03/2023 Spot Bond | | | | | 0.00000 | 100.35414 | | | | 0.00 | 0 | 0 |
| Total GRT24G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT24G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 100.45740 | | | | 0.00 | 0 | 0 |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 100.37861 | | | | 0.00 | 0 | 40,000,000 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 40,000,000 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 99.95642 | | | | 0.00 | 0 | 0 |
| Total GRT27 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 GRT27 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.34190 | | | | 0.00 | 0 | 0 |
| Total GRT28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT28 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT29 On 10/12/2023 Spot Bond | | | | | 0.00000 | 100.34990 | | | | 0.00 | 0 | 0 |
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 100.35996 | | | | 0.00 | 0 | 0 |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT30 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.61642 | | | | 0.00 | 0 | 0 |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| GRX02 On 30/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRX02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX02U | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T3 On 05/10/2019 Spot Bond | | | | | 0.00000 | 101.77084 | | | | 0.00 | 0 | 0 |
| Total HC2T3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC2T3 | | | | | | | | | | 0.00 | 0 | 0 |
| HC5T2 On 29/05/2020 Spot Bond | | | | | 0.00000 | 100.57741 | | | | 0.00 | 0 | 0 |
| Total HC5T2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HC5T2 | | | | | | | | | | 0.00 | 0 | 0 |
| HIL01U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HIL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HIL01U | | | | | | | | | | 0.00 | 0 | 0 |
| HILB04 On 01/11/2019 Spot Bond | | | | | 0.00000 | 101.34674 | | | | 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 | 101.86774 | | | | 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 | 101.82167 | | | | 0.00 | 0 | 0 |
| Total HILB06 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 HILB06 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 101.84396 | | | | 0.00 | 0 | 0 |
| Total HILB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB07 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB08 On 29/03/2023 Spot Bond | | | | | 0.00000 | 100.09967 | | | | 0.00 | 0 | 0 |
| Total HILB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB08 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB09 On 29/03/2025 Spot Bond | | | | | 0.00000 | 99.92961 | | | | 0.00 | 100,000,000 | 240,000,000 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 240,000,000 |
| Total For HILB09 | | | | | | | | | | 0.00 | 100,000,000 | 240,000,000 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.42220 | | | | 0.00 | 0 | 0 |
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.26620 | | | | 0.00 | 0 | 0 |
| Total HILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB11 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB12 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.26473 | | | | 0.00 | 0 | 25,000,000,000 |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | 25,000,000,000 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | | 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 | 100.93381 | | | | 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 | 101.95504 | | | | 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 | 101.85290 | | | | 0.00 | 0 | 0 |
| Total HPF09 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 HPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 99.85865 | | | | 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 | | | 7.30500 | 104.54853 | 7.30500 | 104.52781 | | | | 0.00 | 0 | 4,100,000,000 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 4,100,000,000 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 4,100,000,000 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 41.27538 | 100.00000 | 41.18302 | | | | 0.00 | 0 | 0 |
| Total HWAY20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2023 Spot Bond | | | 4.07000 | 286.29389 | 4.07000 | 286.27911 | | | | 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 | | | 4.25000 | 4.25000 | 4.25000 | 286.82957 | | | | 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 | | | 3.90500 | 82.51470 | 3.90500 | 97.63298 | | | | 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 | | | 10.78000 | 90.01967 | 10.78000 | 89.99356 | | | | 0.00 | 0 | 1,990,000,000 |
| Total HWAY34 SPOT | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| Total For HWAY34 | | | | | | | | | | 0.00 | 0 | 1,990,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 10.46321 | 100.00000 | 10.43979 | | | | 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 | | | 10.78500 | 89.70269 | 10.78500 | 89.67666 | | | | 0.00 | 0 | 500,000,000 |
| Total HWAY35 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For HWAY35 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 10.46302 | 100.00000 | 10.43960 | | | | 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 | 101.78843 | | | | 0.00 | 0 | 0 |
| Total HWF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWF08 | | | | | | | | | | 0.00 | 0 | 0 |
| HWF09 On 19/09/2019 Spot Bond | | | | | 0.00000 | 100.31887 | | | | 0.00 | 0 | 0 |
| Total HWF09 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 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 | 105.02900 | 10.00000 | 105.00100 | | | 0.00 | 0 | 0 |
| Total HWY023/R197 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWY023/R197 | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Spot Bond | | | 3.15500 | 132.76281 | 3.15500 | 132.75914 | | 287,645,767,000,000.00 | 91,171,400,000 | 162,508,400,000 | |
| Total I2025 SPOT | | | | | | | | 17,645,767,000,000.00 | 91,171,400,000 | 162,508,400,000 | |
| Total For I2025 | | | | | | | | 17,645,767,000,000.00 | 91,171,400,000 | 162,508,400,000 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.26000 | 99.47305 | 3.26000 | 99.47009 | | 68,912,488,000,000.00 | 21,138,800,000 | 55,700,400,000 | |
| Total I2029 SPOT | | | | | | | | 18,912,488,000,000.00 | 21,138,800,000 | 55,700,400,000 | |
| Total For I2029 | | | | | | | | 18,912,488,000,000.00 | 21,138,800,000 | 55,700,400,000 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.27500 | 101.64563 | 3.27500 | 101.64264 | | 336,880,255,000,000.00 | 102,864,200,000 | 123,864,800,000 | |
| Total I2033 SPOT | | | | | | | | 16,880,255,000,000.00 | 102,864,200,000 | 123,864,800,000 | |
| Total For I2033 | | | | | | | | 16,880,255,000,000.00 | 102,864,200,000 | 123,864,800,000 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.27000 | 121.33708 | 3.27000 | 121.33336 | | 16,155,762,000,000.00 | 4,940,600,000 | 205,078,900,000 | |
| Total I2038 SPOT | | | | | | | | 16,155,762,000,000.00 | 4,940,600,000 | 205,078,900,000 | |
| Total For I2038 | | | | | | | | 16,155,762,000,000.00 | 4,940,600,000 | 205,078,900,000 | |
| I2046 On 31/03/2046 Spot Bond | | | 3.33000 | 113.28471 | 3.33000 | 113.28111 | | 227,389,050,000,000.00 | 68,285,000,000 | 157,573,000,000 | |
| Total I2046 SPOT | | | | | | | | 17,389,050,000,000.00 | 68,285,000,000 | 157,573,000,000 | |
| Total For I2046 | | | | | | | | 17,389,050,000,000.00 | 68,285,000,000 | 157,573,000,000 | |
| I2050 On 31/12/2050 Spot Bond | | | 3.34000 | 118.62130 | 3.33500 | 118.73957 | | 596,097,482,000,000.00 | 178,472,300,000 | 290,686,938,910 | |
| Total I2050 SPOT | | | | | | | | 16,097,482,000,000.00 | 178,472,300,000 | 290,686,938,910 | |
| Total For I2050 | | | | | | | | 16,097,482,000,000.00 | 178,472,300,000 | 290,686,938,910 | |
| IB105U On 20/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IB105U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IB105U | | | | | | | | 0.00 | 0 | 0 | |
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IB107U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IB107U | | | | | | | | 0.00 | 0 | 0 | |
| IB121U On 28/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IB121U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IB121U | | | | | | | | 0.00 | 0 | 0 | |
| IB122U On 17/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IB122U SPOT | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For IB122U | | | | | | | | | | 0.00 | 0 | 0 |
| IB125U On 27/02/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB125U | | | | | | | | | | 0.00 | 0 | 0 |
| IB126U On 06/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IB126U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB126U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL02U On 24/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL02U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL100 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.68788 | | | | 0.00 | 0 | 0 |
| Total IBL100 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL100 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL101 On 24/05/2022 Spot Bond | | | 8.88000 | 8.88000 | 8.88000 | 103.56438 | | | | 0.00 | 0 | 0 |
| Total IBL101 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL101 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL102 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.11500 | | | | 0.00 | 0 | 0 |
| Total IBL102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL102 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL104 On 17/07/2020 Spot Bond | | | 8.70500 | 8.70500 | 8.70500 | 101.63994 | | | | 0.00 | 0 | 0 |
| Total IBL104 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL106 On 06/08/2020 Spot Bond | | | 8.28000 | 8.28000 | 8.28000 | 101.11114 | | | | 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 | 100.74523 | | | | 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 | | | 4.18000 | 285.01427 | 4.18000 | 284.99870 | | | | 0.00 | 0 | 0 |
| Total IBL109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL109 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL110 On 07/03/2021 Spot Bond | | | 8.12000 | 8.12000 | 8.12000 | 100.42604 | | | | 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 | 100.76396 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total IBL112 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total For IBL112 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.76394 | | | | 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 | 100.79500 | | | | 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 | 100.78439 | | | | 0.00 | 0 | 0 |
| Total IBL115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL115 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL116 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.01866 | | | | 0.00 | 0 | 0 |
| Total IBL116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL116 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL117 On 13/07/2019 Spot Bond | | | | | 0.00000 | 101.60528 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total IBL117 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For IBL117 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| IBL118 On 24/07/2020 Spot Bond | | | | | 0.00000 | 101.39602 | | | | 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 | 100.85314 | | | | 0.00 | 0 | 0 |
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 101.63436 | | | | 0.00 | 0 | 0 |
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 100.92740 | | | | 0.00 | 0 | 0 |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 100.94635 | | | | 0.00 | 0 | 0 |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.64000 | 3.64000 | 3.64000 | 153.12689 | | | | 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 | 105.02900 | 10.00000 | 105.00100 | | | | 0.00 | 0 | 0 |
| Total IBL43/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 IBL43/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 8.56500 | 8.56500 | 8.56500 | 100.37965 | | | | 0.00 | 0 | 5,000,000,000 |
| Total IBL46 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For IBL46 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| IBL50 On 02/08/2020 Spot Bond | | | 8.20000 | 102.44472 | 8.20000 | 102.42198 | | | | 0.00 | 0 | 0 |
| Total IBL50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL50 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL60 On 17/02/2024 Spot Bond | | | 9.52500 | 103.86078 | 9.52500 | 103.83409 | | | | 0.00 | 0 | 0 |
| Total IBL60 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL60 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL61 On 31/03/2019 Spot Bond | | | | | 0.00000 | 99.87317 | | | | 0.00 | 0 | 0 |
| Total IBL61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL61 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL64 On 29/07/2019 Spot Bond | | | | | 0.00000 | 101.44983 | | | | 0.00 | 0 | 0 |
| Total IBL64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL64 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.31335 | | | | 0.00 | 0 | 0 |
| Total IBL65 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL65 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL67 On 31/01/2022 Spot Bond | | | 3.69000 | 152.92675 | 3.69000 | 152.92032 | | | | 0.00 | 0 | 0 |
| Total IBL67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL67 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 101.50806 | | | | 0.00 | 0 | 0 |
| Total IBL75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL75 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL77 On 25/11/2020 Spot Bond | | | | | 0.00000 | 101.16890 | | | | 0.00 | 0 | 400,000,000 |
| Total IBL77 SPOT | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For IBL77 | | | | | | | | | | 0.00 | 0 | 400,000,000 |
| IBL78 On 25/11/2022 Spot Bond | | | 9.61500 | 104.62743 | 9.61500 | 104.60029 | | | | 0.00 | 0 | 0 |
| Total IBL78 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL78 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL81U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL81U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL83 On 22/03/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total IBL83 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 IBL83 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL84U On 21/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IBL84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL84U | | | | | | | | | | 0.00 | 0 | 0 |
| IBL85 On 20/05/2019 Spot Bond | | | | | 0.00000 | 100.97200 | | | | 0.00 | 0 | 0 |
| Total IBL85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL85 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.70370 | | | | 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 | | | 7.98500 | 103.65054 | 7.98500 | 103.62812 | | | | 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 | | | 8.58500 | 106.93799 | 8.58500 | 106.91317 | | | | 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 | 29.41247 | 100.00000 | 29.34666 | | | | 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 | 100.72091 | | | | 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 | 101.72146 | | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL94 On 06/09/2019 Spot Bond | | | | | 0.00000 | 100.53769 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total IBL94 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For IBL94 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.67065 | | | | 0.00 | 0 | 0 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL95 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL96 On 21/09/2019 Spot Bond | | | | | 0.00000 | 100.36005 | | | | 0.00 | 0 | 0 |
| Total IBL96 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 IBL96 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL97 On 03/10/2019 Spot Bond | | | | | 0.00000 | 99.82098 | | | | 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 | 101.66605 | | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL99 On 21/10/2019 Spot Bond | | | 9.02500 | 103.85647 | 9.02500 | 103.83130 | | | | 0.00 | 0 | 0 |
| Total IBL99 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL99 | | | | | | | | | | 0.00 | 0 | 0 |
| IDC01L On 08/11/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDC01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC01U | | | | | | | | | | 0.00 | 0 | 0 |
| IDC02L On 28/02/2028 Spot Bond | | | 100.00000 | 9.89198 | 100.00000 | 9.86984 | | | | 0.00 | 0 | 0 |
| Total IDC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCC02 On 26/04/2019 Spot Bond | | | | | 0.00000 | 101.27311 | | | | 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 | | | 8.43500 | 103.42656 | 8.43500 | 103.40308 | | | | 0.00 | 0 | 0 |
| Total IDCG03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG03 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG05 On 24/11/2019 Spot Bond | | | | | 0.00000 | 101.01808 | | | | 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 | | | 9.65500 | 102.77054 | 9.65500 | 102.74377 | | | | 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 | 100.98655 | | | | 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 | | | 11.70500 | 101.50478 | 11.70500 | 101.41563 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2019 Spot Bond | | | | | 0.00000 | 100.89078 | | | | 0.00 | 0 | 0 |
| Total IDCG09 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 IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.51588 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG11 On 05/12/2026 Spot Bond | | | 10.08500 | 107.05520 | 10.08500 | 107.02627 | | | | 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 | 101.71095 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For IDCG12 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| IDCG13 On 26/04/2023 Spot Bond | | | | | 0.00000 | 101.73068 | | | | 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 | 100.98177 | | | | 0.00 | 0 | 0 |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG15 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.40376 | | | | 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 | 101.09891 | | | | 0.00 | 0 | 0 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG17 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.12448 | | | | 0.00 | 0 | 0 |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG18 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.32599 | | | | 0.00 | 0 | 0 |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG19 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.33918 | | | | 0.00 | 0 | 0 |
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 101.75613 | | | | 0.00 | 0 | 0 |
| Total IDCP06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP06 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP07 On 15/12/2022 Spot Bond | | | | | 0.00000 | 100.26368 | | | | 0.00 | 0 | 0 |
| Total IDCP07 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 IDCP07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1L On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP1U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP2L On 05/04/2025 Spot Bond | | | 100.00000 | 7.33745 | 100.00000 | 7.32112 | | | | 0.00 | 0 | 0 |
| Total IDCP2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP2U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP3L On 04/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP3U | | | | | | | | | | 0.00 | 0 | 0 |
| IFC01 On 10/12/2024 Spot Bond | | | 8.98500 | 101.37688 | 8.98500 | 101.35241 | | | | 0.00 | 0 | 0 |
| Total IFC01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC01 | | | | | | | | | | 0.00 | 0 | 0 |
| IFC02 On 14/04/2021 Spot Bond | | | 7.23500 | 106.80854 | 7.23500 | 106.78768 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For IN304U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN342U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN342U | | | | | | | | | | 0.00 | 0 | 0 |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN345U | | | | | | | | | | 0.00 | 0 | 0 |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | 0 |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | 0 |
| IN367U On 22/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN367U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN367U | | | | | | | | | | 0.00 | 0 | 0 |
| IN385U On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN385U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN385U | | | | | | | | | | 0.00 | 0 | 0 |
| IN386U On 15/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN386U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total For IN386U | | | | | | | | | | 0.00 | 0 | 0 |
| IN395U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN395U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN395U | | | | | | | | | | 0.00 | 0 | 0 |
| IN396U On 11/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN396U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN396U | | | | | | | | | | 0.00 | 0 | 0 |
| IN398U On 16/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN398U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN398U | | | | | | | | | | 0.00 | 0 | 0 |
| IN399U On 22/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 17,000,000,000 |
| Total IN399U SPOT | | | | | | | | | | 0.00 | 0 | 17,000,000,000 |
| Total For IN399U | | | | | | | | | | 0.00 | 0 | 17,000,000,000 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 69.71813 | | | | 0.00 | 0 | 0 |
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING335 On 15/08/2019 Spot Bond | | | | | 0.00000 | 107.69525 | | | | 0.00 | 0 | 0 |
| Total ING335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING335 | | | | | | | | | | 0.00 | 0 | 0 |
| ING360 On 22/09/2022 Spot Bond | | | | | 0.00000 | 100.09975 | | | | 0.00 | 0 | 17,000,000,000 |
| Total ING360 SPOT | | | | | | | | | | 0.00 | 0 | 17,000,000,000 |
| Total For ING360 | | | | | | | | | | 0.00 | 0 | 17,000,000,000 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 100.62267 | | | | 0.00 | 0 | 0 |
| Total ING362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING362 | | | | | | | | | | 0.00 | 0 | 0 |
| ING371 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.27355 | | | | 0.00 | 0 | 0 |
| Total ING371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING371 | | | | | | | | | | 0.00 | 0 | 0 |
| ING375 On 24/02/2023 Spot Bond | | | | | 0.00000 | 101.36215 | | | | 0.00 | 0 | 0 |
| Total ING375 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING375 | | | | | | | | | | 0.00 | 0 | 0 |
| ING383 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.59306 | | | | 0.00 | 0 | 0 |
| Total ING383 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 ING383 | | | | | | | | | | 0.00 | 0 | 0 |
| ING384 On 30/09/2020 Spot Bond | | | | | 0.00000 | 83.48090 | | | | 0.00 | 0 | 0 |
| Total ING384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING384 | | | | | | | | | | 0.00 | 0 | 0 |
| ING394 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.21560 | | | | 0.00 | 0 | 0 |
| Total ING394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING394 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV01 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.71386 | | | | 0.00 | 0 | 0 |
| Total INLV01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV01 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV02 On 20/10/2020 Spot Bond | | | | | 0.00000 | 102.55324 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 101.44287 | | | | 0.00 | 0 | 0 |
| Total INLV03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV03 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV04 On 11/02/2021 Spot Bond | | | 10.88500 | 104.64751 | 10.88500 | 104.61687 | | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 101.60218 | | | | 0.00 | 0 | 0 |
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 0 |
| IPC22U On 08/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPC22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPC22U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | | 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 | 102.10879 | | | | 0.00 | 0 | 0 |
| Total IPF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF09 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 100.53773 | | | | 0.00 | 0 | 0 |
| Total IPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF15 On 17/12/2020 Spot Bond | | | | | 0.00000 | 100.43289 | | | | 0.00 | 0 | 0 |
| Total IPF15 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 IPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.19754 | | | | 0.00 | 0 | 0 |
| Total IPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF17 On 22/12/2020 Spot Bond | | | | | 0.00000 | 100.08919 | | | | 0.00 | 0 | 0 |
| Total IPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF18 On 22/12/2021 Spot Bond | | | | | 0.00000 | 100.09025 | | | | 0.00 | 0 | 0 |
| Total IPF18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF18 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF19 On 22/12/2022 Spot Bond | | | | | 0.00000 | 100.09131 | | | | 0.00 | 0 | 0 |
| Total IPF19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF19 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF20 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.18864 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.97519 | | | | 0.00 | 0 | 4,300,000,000 |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | 4,300,000,000 |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | 4,300,000,000 |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.29504 | | | | 0.00 | 0 | 0 |
| Total IPF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF22 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF23U On 02/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF23U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 101.19700 | | | | 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 | 101.70104 | | | | 0.00 | 0 | 0 |
| Total IPF25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF25 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF26 On 07/11/2023 Spot Bond | | | | | 0.00000 | 101.05228 | | | | 0.00 | 0 | 0 |
| Total IPF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF26 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF27 On 07/11/2024 Spot Bond | | | | | 0.00000 | 101.06372 | | | | 0.00 | 0 | 0 |
| Total IPF27 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 IPF27 | | | | | | | | | 0.00 | 0 | 0 |
| IPF28U On 28/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPF28U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF28U | | | | | | | | | 0.00 | 0 | 0 |
| IPF29U On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IPF29U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF29U | | | | | | | | | 0.00 | 0 | 0 |
| IPF30 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 280,000,000,000,000.00 | 62,800,000,000 | 30,000,000,000 | |
| Total IPF30 SPOT | | | | | | | | 30,000,000,000,000.00 | 62,800,000,000 | 30,000,000,000 | |
| Total For IPF30 | | | | | | | | 30,000,000,000,000.00 | 62,800,000,000 | 30,000,000,000 | |
| IPF31 On 25/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 014,800,000,000,000.00 | 90,148,000,000 | 40,000,000,000 | |
| Total IPF31 SPOT | | | | | | | | 14,800,000,000,000.00 | 90,148,000,000 | 40,000,000,000 | |
| Total For IPF31 | | | | | | | | 14,800,000,000,000.00 | 90,148,000,000 | 40,000,000,000 | |
| IPFC21 On 25/04/2019 Spot Bond | | | | | 0.00000 | 101.25014 | | 0.00 | 0 | 0 | |
| Total IPFC21 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IPFC21 | | | | | | | | 0.00 | 0 | 0 | |
| IPL8/JIF On 10/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IPL8/JIBAR SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IPL8/JIBAR | | | | | | | | 0.00 | 0 | 0 | |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.41583 | 2.75000 | 100.40826 | | 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 | | | 6.60000 | 141.62127 | 6.60000 | 141.60435 | | 0.00 | 0 | 0 | |
| Total IV019 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IV019 | | | | | | | | 0.00 | 0 | 0 | |
| IV025 On 12/09/2019 Spot Bond | | | | | 0.00000 | 100.61945 | | 0.00 | 0 | 0 | |
| Total IV025 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IV025 | | | | | | | | 0.00 | 0 | 0 | |
| IV026 On 27/09/2019 Spot Bond | | | | | 0.00000 | 99.67741 | | 0.00 | 20,000,000 | 10,000,000 | |
| Total IV026 SPOT | | | | | | | | 0.00 | 20,000,000 | 10,000,000 | |
| Total For IV026 | | | | | | | | 0.00 | 20,000,000 | 10,000,000 | |
| IV030 On 31/01/2025 Spot Bond | | | 5.15500 | 5.15500 | 5.15500 | 119.17376 | | 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 | | | 5.15500 | 5.15500 | 5.15500 | 119.17376 | | 0.00 | 0 | 0 | |
| Total IV030A 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 IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2020 Spot Bond | | | | | 0.00000 | 100.41608 | | | | 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 | 101.76743 | | | | 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 | | | 10.78500 | 104.28341 | 10.78500 | 104.25316 | | | | 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 | 109.34199 | | | | 0.00 | 0 | 1,510,000,000 |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 0 | 1,510,000,000 |
| Total For IV035 | | | | | | | | | | 0.00 | 0 | 1,510,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 101.97229 | | | | 0.00 | 0 | 0 |
| Total IV036 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV036 | | | | | | | | | | 0.00 | 0 | 0 |
| IV038 On 23/09/2021 Spot Bond | | | | | 0.00000 | 100.02941 | | | | 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 | | | 5.79000 | 5.79000 | 5.79000 | 144.53991 | | | | 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 | 104.91222 | | | | 0.00 | 0 | 12,000,000,000 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | 12,000,000,000 |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | 12,000,000,000 |
| IV041 On 29/09/2021 Spot Bond | | | 11.13500 | 101.71863 | 11.13500 | 101.68819 | | | | 0.00 | 0 | 0 |
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 106.85475 | | | | 0.00 | 0 | 0 |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2021 Spot Bond | | | 11.02500 | 11.02500 | 11.02500 | 107.59704 | | | | 0.00 | 0 | 0 |
| Total IV043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV043 | | | | | | | | | | 0.00 | 0 | 0 |
| IV044 On 31/01/2022 Spot Bond | | | | | 0.00000 | 101.67675 | | | | 0.00 | 0 | 0 |
| Total IV044 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 IV044 | | | | | | | | | 0.00 | 0 | 0 |
| IV045 On 31/01/2022 Spot Bond | | | 5.04000 | 147.47936 | 5.04000 | 147.46778 | | | 705,600,000,000.00 | 140,000,000 | 550,000,000 |
| Total IV045 SPOT | | | | | | | | | 705,600,000,000.00 | 140,000,000 | 550,000,000 |
| Total For IV045 | | | | | | | | | 705,600,000,000.00 | 140,000,000 | 550,000,000 |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 101.19704 | | | 0.00 | 200,000,000 | 100,000,000 |
| Total IV046 SPOT | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For IV046 | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | 0.00 | 0 | 0 |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV118U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV118U | | | | | | | | | 0.00 | 0 | 0 |
| IV125U On 07/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV125U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV125U | | | | | | | | | 0.00 | 0 | 0 |
| IV142U On 30/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IV142U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV142U | | | | | | | | | 0.00 | 0 | 0 |
| IV19A On 31/03/2028 Spot Bond | | | 5.30000 | 156.53193 | 5.30000 | 156.51865 | | | 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 |
| IVA885 On 11/04/2019 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 99.55297 | | | 0.00 | 0 | 0 |
| Total IVA885 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA885 | | | | | | | | | 0.00 | 0 | 0 |
| IVA887 On 25/04/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 99.26085 | | | 0.00 | 0 | 0 |
| Total IVA887 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA887 | | | | | | | | | 0.00 | 0 | 0 |
| IVA888 On 02/05/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 99.11839 | | | 0.00 | 0 | 0 |
| Total IVA888 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 IVA888 | | | | | | | | | 0.00 | 0 | 0 |
| IVA889 On 09/05/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.97634 | | | 6,040,000,000,000.00 | 800,000,000 | 400,000,000 |
| Total IVA889 SPOT | | | | | | | | | 6,040,000,000,000.00 | 800,000,000 | 400,000,000 |
| Total For IVA889 | | | | | | | | | 6,040,000,000,000.00 | 800,000,000 | 400,000,000 |
| IVA890 On 16/05/2019 Spot Bond | | | 7.55000 | 7.55000 | 7.55000 | 98.83470 | | | 0.00 | 0 | 0 |
| Total IVA890 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA890 | | | | | | | | | 0.00 | 0 | 0 |
| IVA892 On 29/05/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.55409 | | | 0.00 | 0 | 0 |
| Total IVA892 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA892 | | | | | | | | | 0.00 | 0 | 0 |
| IVA893 On 06/06/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.39150 | | | 0.00 | 0 | 0 |
| Total IVA893 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA893 | | | | | | | | | 0.00 | 0 | 0 |
| IVA894 On 13/06/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.24968 | | | 0.00 | 0 | 0 |
| Total IVA894 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA894 | | | | | | | | | 0.00 | 0 | 0 |
| IVA895 On 20/06/2019 Spot Bond | | | 7.65000 | 7.65000 | 7.65000 | 98.10826 | | | 0.00 | 0 | 0 |
| Total IVA895 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA895 | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IVC027 On 03/04/2019 Spot Bond | | | | | 0.00000 | 99.81524 | | | 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 | 99.86434 | | | 0.00 | 0 | 0 |
| Total IVC033 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC033 | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 99.86112 | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | 0.00 | 0 | 0 |
| IVC035 On 30/06/2019 Spot Bond | | | | | 0.00000 | 99.22908 | | | 0.00 | 0 | 0 |
| Total IVC035 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC035 | | | | | | | | | 0.00 | 0 | 0 |
| IVC036 On 16/07/2019 Spot Bond | | | 8.45500 | 102.02176 | 8.45500 | 101.99873 | | | 0.00 | 0 | 0 |
| Total IVC036 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 IVC036 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC037 On 16/07/2019 Spot Bond | | | 100.00000 | 80.24249 | 100.00000 | 80.07426 | | | | 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 | | | 8.65500 | 103.01704 | 8.65500 | 102.99292 | | | | 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 | 100.82637 | | | | 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 | 100.14217 | | | | 0.00 | 0 | 0 |
| Total IVC055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC055 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC063 On 07/08/2020 Spot Bond | | | | | 0.00000 | 101.23167 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC075 On 21/04/2019 Spot Bond | | | | | 0.00000 | 101.64676 | | | | 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 | 102.16881 | | | | 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 | 100.75046 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 9.50500 | 106.28004 | 9.50500 | 106.25293 | | | | 0.00 | 0 | 0 |
| Total IVC094 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC094 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC097 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.92652 | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| Total For IVC097 | | | | | | | | | | 0.00 | 100,000,000 | 50,000,000 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.48678 | | | | 0.00 | 0 | 0 |
| Total IVC102 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 IVC102 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.92530 | | | | 0.00 | 0 | 0 |
| Total IVC103 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC103 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC105 On 08/03/2020 Spot Bond | | | | | 0.00000 | 100.45598 | | | | 0.00 | 0 | 0 |
| Total IVC105 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC105 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC106 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.32702 | | | | 0.00 | 0 | 0 |
| Total IVC106 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC106 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC107 On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.92611 | | | | 0.00 | 0 | 0 |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC108 On 29/07/2019 Spot Bond | | | | | 0.00000 | 101.49604 | | | | 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 | 101.89885 | | | | 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 | | | 9.15500 | 104.60617 | 9.15500 | 104.58031 | | | | 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 | 100.83804 | | | | 0.00 | 0 | 0 |
| Total IVC111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC111 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC114 On 14/09/2021 Spot Bond | | | | | 0.00000 | 100.30941 | | | | 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 | 100.95530 | | | | 0.00 | 0 | 300,000,000 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| IVC126 On 30/04/2019 Spot Bond | | | | | 0.00000 | 101.38734 | | | | 0.00 | 0 | 0 |
| Total IVC126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC126 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC128 On 23/03/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total IVC128 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 IVC128 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC129 On 26/03/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 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 | 101.51578 | | | | 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 | 101.23706 | | | | 0.00 | 0 | 0 |
| Total IVC131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC131 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC132 On 31/05/2019 Spot Bond | | | | | 0.00000 | 100.61313 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total IVC132 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For IVC132 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| IVC133 On 06/12/2019 Spot Bond | | | 8.02000 | 8.02000 | 8.02000 | 102.40476 | | | | 0.00 | 0 | 0 |
| Total IVC133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC133 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC134 On 25/07/2020 Spot Bond | | | | | 0.00000 | 101.38310 | | | | 0.00 | 0 | 0 |
| Total IVC134 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC134 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC135 On 31/07/2020 Spot Bond | | | | | 0.00000 | 101.32564 | | | | 0.00 | 0 | 0 |
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 101.14853 | | | | 0.00 | 0 | 0 |
| Total IVC136 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC136 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC137 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.68240 | | | | 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 | 100.18152 | | | | 0.00 | 0 | 0 |
| Total IVC138 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC138 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 101.60633 | | | | 0.00 | 0 | 0 |
| Total IVC140 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC140 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC144 On 03/12/2021 Spot Bond | | | | | 0.00000 | 100.54137 | | | | 0.00 | 0 | 0 |
| Total IVC144 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 IVC144 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 100.47350 | | | | 0.00 | 0 | 0 |
| Total IVC145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC145 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC146 On 03/12/2020 Spot Bond | | | | | 0.00000 | 100.52183 | | | | 0.00 | 0 | 0 |
| Total IVC146 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC146 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC147 On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.08820 | | | | 0.00 | 0 | 0 |
| Total IVC147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC147 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC148 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.33557 | | | | 0.00 | 0 | 0 |
| Total IVC148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC148 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC149 On 13/12/2021 Spot Bond | | | | | 0.00000 | 100.33383 | | | | 0.00 | 0 | 0 |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC150 On 17/09/2019 Spot Bond | | | | | 0.00000 | 101.59371 | | | | 0.00 | 0 | 0 |
| Total IVC150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC150 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 101.12402 | | | | 0.00 | 0 | 0 |
| Total IVC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC154 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 100.93062 | | | | 0.00 | 0 | 0 |
| Total IVC156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC156 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC157 On 27/02/2020 Spot Bond | | | | | 0.00000 | 100.58767 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total IVC157 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For IVC157 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| IVC159 On 06/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC159 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 IVC159 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF56U On 12/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF56U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF56U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF60U On 16/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF60U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF60U | | | | | | | | | | 0.00 | 0 | 0 |
| IVS01U On 23/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVS01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVS01U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS02 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.54535 | | | | 0.00 | 0 | 0 |
| Total JAS02 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 JAS02 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| JPM00: On 05/07/2023 Spot Bond | | | | | 0.00000 | 100.05286 | | | | 0.00 | 0 | 0 |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 13/06/2019 Spot Bond | | | | | 0.00000 | 100.32844 | | | | 0.00 | 0 | 0 |
| Total KAP002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 06/06/2019 Spot Bond | | | | | 0.00000 | 100.50704 | | | | 0.00 | 0 | 0 |
| Total KAP003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP003 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 29/06/2021 Spot Bond | | | | | 0.00000 | 99.92693 | | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 26/10/2021 Spot Bond | | | 8.70500 | 107.71166 | 8.70500 | 107.68645 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP00: On 28/11/2019 Spot Bond | | | | | 0.00000 | 100.95154 | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| Total For KAP008 | | | | | | | | | | 0.00 | 200,000,000 | 100,000,000 |
| KAP00: On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.73095 | | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP01: On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.67938 | | | | 0.00 | 3,292,000,000 | 1,646,000,000 |
| Total KAP010 SPOT | | | | | | | | | | 0.00 | 3,292,000,000 | 1,646,000,000 |
| Total For KAP010 | | | | | | | | | | 0.00 | 3,292,000,000 | 1,646,000,000 |
| KAP01: On 01/12/2022 Spot Bond | | | | | 0.00000 | 100.63030 | | | | 0.00 | 0 | 0 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP012 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP04: On 01/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total KAP04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP04U | | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.83975 | | | | 0.00 | 0 | 0 |
| Total KAP11 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 KAP11 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB00: On 05/08/2020 Spot Bond | | | | | 0.00000 | 102.55354 | | | | 0.00 | 0 | 0 |
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KST01 On 12/07/2020 Spot Bond | | | | | 0.00000 | 101.82412 | | | | 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 | | | 10.07500 | 124.84497 | 10.07500 | 124.81107 | | | | 0.00 | 0 | 0 |
| Total KW01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KW01 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK08 On 30/10/2019 Spot Bond | | | | | 0.00000 | 101.40115 | | | | 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 | | | 8.95000 | 103.56591 | 8.95000 | 103.54087 | | | | 0.00 | 0 | 0 |
| Total LBK11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK11/ On 28/11/2019 Spot Bond | | | 9.62000 | 103.13687 | 9.62000 | 103.11011 | | | | 0.00 | 0 | 0 |
| Total LBK11/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK11/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK12L On 25/02/2020 Spot Bond | | | 9.71000 | 100.78887 | 9.71000 | 100.76247 | | | | 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 | 105.61395 | | | | 0.00 | 0 | 0 |
| Total LBK15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK15 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK16 On 30/11/2019 Spot Bond | | | | | 0.00000 | 100.65722 | | | | 0.00 | 0 | 0 |
| Total LBK16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK16 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK17 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.77758 | | | | 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 | 104.10589 | | | | 0.00 | 1,500,000,000 | 1,800,000,000 |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 1,500,000,000 | 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 LBK18 | | | | | | | | | 0.00 | 1,500,000,000 | 1,800,000,000 |
| LBK20 On 08/06/2022 Spot Bond | | | 9.51500 | 104.87848 | 9.51500 | 104.85170 | | | 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 | 100.66353 | | | 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 | 102.93741 | | | 0.00 | 49,000,000,000 | 24,500,000,000 |
| Total LBK23 SPOT | | | | | | | | | 0.00 | 49,000,000,000 | 24,500,000,000 |
| Total For LBK23 | | | | | | | | | 0.00 | 49,000,000,000 | 24,500,000,000 |
| LBK24 On 10/10/2024 Spot Bond | | | 9.66500 | 107.37324 | 9.66500 | 107.34540 | | | 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 | 0.00000 | | | 0.00 | 0 | 0 |
| Total LBK25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK25 | | | | | | | | | 0.00 | 0 | 0 |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.54980 | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| Total LBK26 SPOT | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| Total For LBK26 | | | | | | | | | 0.00 | 1,500,000,000 | 1,500,000,000 |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 100.93570 | | | 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 | | | 11.03000 | 101.18947 | 11.03000 | 101.15946 | | 391,315,722,000,000.00 | | 35,477,400,000 | 30,977,400,000 |
| Total LBK28 SPOT | | | | | | | | 1,315,722,000,000.00 | | 35,477,400,000 | 30,977,400,000 |
| Total For LBK28 | | | | | | | | 1,315,722,000,000.00 | | 35,477,400,000 | 30,977,400,000 |
| LBK29 On 07/06/2023 Spot Bond | | | 9.56500 | 103.41747 | 9.56500 | 103.39093 | | | 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 | 100.02198 | | | 0.00 | 400,000,000 | 200,000,000 |
| Total LBK30 SPOT | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For LBK30 | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 100.03172 | | | 0.00 | 45,800,000 | 22,900,000 |
| Total LBK31 SPOT | | | | | | | | | 0.00 | 45,800,000 | 22,900,000 |
| Total For LBK31 | | | | | | | | | 0.00 | 45,800,000 | 22,900,000 |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.15443 | | | 0.00 | 0 | 0 |
| Total LBK32 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 LBK32 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.48934 | | | | 0.00 | 25,000,000,000 | 25,000,000,000 |
| Total LBK33 SPOT | | | | | | | | | | 0.00 | 25,000,000,000 | 25,000,000,000 |
| Total For LBK33 | | | | | | | | | | 0.00 | 25,000,000,000 | 25,000,000,000 |
| LGL04 On 14/08/2020 Spot Bond | | | 7.93000 | 102.61462 | 7.93000 | 102.59257 | | | | 0.00 | 0 | 580,000,000 |
| Total LGL04 SPOT | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| Total For LGL04 | | | | | | | | | | 0.00 | 0 | 580,000,000 |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.32293 | | | | 0.00 | 40,000,000 | 110,000,000 |
| Total LGL05 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 110,000,000 |
| Total For LGL05 | | | | | | | | | | 0.00 | 40,000,000 | 110,000,000 |
| LGL06 On 04/10/2022 Spot Bond | | | 9.66500 | 101.34684 | 9.66500 | 101.32056 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LGL06 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LGL06 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LGL07 On 04/10/2022 Spot Bond | | | | | 0.00000 | 101.97357 | | | | 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 | 102.86176 | | | | 0.00 | 0 | 0 |
| Total LGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| LGL09 On 28/08/2024 Spot Bond | | | | | 0.00000 | 103.74833 | | | | 0.00 | 100,000,000 | 260,000,000 |
| Total LGL09 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 260,000,000 |
| Total For LGL09 | | | | | | | | | | 0.00 | 100,000,000 | 260,000,000 |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 101.91547 | | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LGL10 | | | | | | | | | | 0.00 | 0 | 0 |
| LHC08U On 28/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC08U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC09U On 28/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC09U | | | | | | | | | | 0.00 | 0 | 0 |
| LHC10U On 02/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total LHC10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHC10U | | | | | | | | | | 0.00 | 0 | 0 |
| LHL19 On 14/11/2019 Spot Bond | | | 12.78000 | 106.10699 | 12.78000 | 106.07070 | | | | 0.00 | 0 | 0 |
| Total LHL19 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 LHL19 | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.47893 | | | 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 | 101.31264 | | | 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 | 101.46726 | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | | 0.00000 | 102.06697 | | | 0.00 | 0 | 0 |
| Total LOM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM01 | | | | | | | | | 0.00 | 0 | 0 |
| LOM02 On 30/01/2024 Spot Bond | | | | | 0.00000 | 101.67785 | | | 0.00 | 0 | 0 |
| Total LOM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LOM02 | | | | | | | | | 0.00 | 0 | 0 |
| LRFA2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 100.82261 | | | 0.00 | 0 | 0 |
| Total LRFA2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFA2 | | | | | | | | | 0.00 | 0 | 0 |
| LRFB2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.27060 | | | 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 | 100.92672 | | | 0.00 | 0 | 0 |
| Total LRFC2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFC2 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ12 On 04/11/2019 Spot Bond | | | | | 0.00000 | 101.10598 | | | 0.00 | 0 | 0 |
| Total MAQ129 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ129 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 09/12/2019 Spot Bond | | | | | 0.00000 | 100.36295 | | | 0.00 | 0 | 0 |
| Total MAQ131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ131 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 27/01/2020 Spot Bond | | | | | 0.00000 | 101.19379 | | | 0.00 | 0 | 0 |
| Total MAQ132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ132 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 13/05/2019 Spot Bond | | | | | 0.00000 | 99.02138 | | | 0.00 | 0 | 0 |
| Total MAQ133 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 MAQ133 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 22/03/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total MAQ134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ134 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 10/06/2019 Spot Bond | | | | | 0.00000 | 98.45699 | | | 0.00 | 0 | 0 |
| Total MAQ135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ135 | | | | | | | | | 0.00 | 0 | 0 |
| MAQ13 On 17/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 90,000,000,000 |
| Total MAQ136 SPOT | | | | | | | | | 0.00 | 0 | 90,000,000,000 |
| Total For MAQ136 | | | | | | | | | 0.00 | 0 | 90,000,000,000 |
| MAQ13 On 26/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total MAQ137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ137 | | | | | | | | | 0.00 | 0 | 0 |
| MBF04 On 07/06/2019 Spot Bond | | | | | 0.00000 | 100.59708 | | | 0.00 | 0 | 0 |
| Total MBF047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF047 | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 17/05/2019 Spot Bond | | | | | 0.00000 | 101.01299 | | | 0.00 | 25,700,000,000 | 25,700,000,000 |
| Total MBF051 SPOT | | | | | | | | | 0.00 | 25,700,000,000 | 25,700,000,000 |
| Total For MBF051 | | | | | | | | | 0.00 | 25,700,000,000 | 25,700,000,000 |
| 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 | 100.15559 | | | 0.00 | 0 | 110,000,000 |
| Total MBF053 SPOT | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For MBF053 | | | | | | | | | 0.00 | 0 | 110,000,000 |
| MBF05 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.39954 | | | 0.00 | 0 | 600,000,000 |
| Total MBF055 SPOT | | | | | | | | | 0.00 | 0 | 600,000,000 |
| Total For MBF055 | | | | | | | | | 0.00 | 0 | 600,000,000 |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.84808 | | | 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 | | 280,000,000,000,000.00 | 2,800,000,000 | 2,800,000,000 | 1,900,000,000 |
| Total MBF058 SPOT | | | | | | | | 280,000,000,000,000.00 | 2,800,000,000 | 2,800,000,000 | 1,900,000,000 |
| Total For MBF058 | | | | | | | | 280,000,000,000,000.00 | 2,800,000,000 | 2,800,000,000 | 1,900,000,000 |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.75323 | | | 0.00 | 0 | 250,000,000 |
| Total MBF059 SPOT | | | | | | | | | 0.00 | 0 | 250,000,000 |

| 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 MBF059 | | | | | | | | | | 0.00 | 0 | 250,000,000 |
| MBF061 On 17/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 700,000,000 |
| Total MBF060 SPOT | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| Total For MBF060 | | | | | | | | | | 0.00 | 0 | 700,000,000 |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.81965 | | | | 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 | 100.33175 | | | | 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 | 101.70258 | | | | 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 | 100.64826 | | | | 0.00 | 0 | 0 |
| Total MBP037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP037 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP03 On 02/11/2022 Spot Bond | | | | | 0.00000 | 101.17023 | | | | 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 | 100.66868 | | | | 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 | 100.68044 | | | | 0.00 | 0 | 0 |
| Total MBP040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP040 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 13/04/2021 Spot Bond | | | | | 0.00000 | 101.62081 | | | | 0.00 | 0 | 0 |
| Total MBP041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP041 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/04/2021 Spot Bond | | | | | 0.00000 | 101.30096 | | | | 0.00 | 0 | 0 |
| Total MBP042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP042 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/07/2023 Spot Bond | | | | | 0.00000 | 101.31024 | | | | 0.00 | 0 | 0 |
| Total MBP043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP043 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2021 Spot Bond | | | | | 0.00000 | 99.97886 | | | | 0.00 | 0 | 0 |
| Total MBP044 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 MBP044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 27/09/2023 Spot Bond | | | | | 0.00000 | 99.97858 | | | | 0.00 | 0 | 0 |
| Total MBP045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP045 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/02/2022 Spot Bond | | | | | 0.00000 | 100.63671 | | | | 0.00 | 0 | 0 |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04 On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.64433 | | | | 0.00 | 0 | 0 |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 16/04/2019 Spot Bond | | | 8.08500 | 104.05651 | 8.08500 | 104.03357 | | | | 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 | 104.06134 | 8.00000 | 104.03864 | | | | 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 | | | 7.99500 | 104.01959 | 7.99500 | 103.99691 | | | | 0.00 | 0 | 0 |
| Total MBSA02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02 | | | | | | | | | | 0.00 | 0 | 0 |
| MBSA0 On 15/04/2019 Spot Bond | | | 8.91000 | 103.97027 | 8.91000 | 103.94502 | | | | 0.00 | 0 | 0 |
| Total MBSA02/R204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBSA02/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSA On 05/07/2026 Spot Bond | | | | | 0.00000 | 101.91722 | | | | 0.00 | 0 | 0 |
| Total MEFSA6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFSA6 | | | | | | | | | | 0.00 | 0 | 0 |
| MEFSB On 05/01/2022 Spot Bond | | | 8.91000 | 104.86660 | 8.91000 | 104.84135 | | | | 0.00 | 0 | 0 |
| Total MEFBS5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MEFBS5 | | | | | | | | | | 0.00 | 0 | 0 |
| MFS1A On 20/03/2020 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | | | 8.58000 | 8.58000 | 8.58000 | 100.94851 | | | | 0.00 | 0 | 0 |
| Total MFS1B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MFS1B | | | | | | | | | | 0.00 | 0 | 0 |
| MIIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 106.64521 | | | | 0.00 | 0 | 0 |
| Total MIIIL03 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 MIIL03 | | | | | | | | | 0.00 | 0 | 0 |
| MMF10 On 15/12/2024 Spot Bond | | | 9.37500 | 9.37500 | 9.37500 | 100.29661 | | | 0.00 | 0 | 0 |
| Total MMF101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF101 | | | | | | | | | 0.00 | 0 | 0 |
| MMF20 On 15/12/2024 Spot Bond | | | 10.27500 | 10.27500 | 10.27500 | 100.41531 | | | 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 | | | 13.57500 | 13.57500 | 13.57500 | 100.84656 | | | 0.00 | 0 | 0 |
| Total MMF301 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF301 | | | | | | | | | 0.00 | 0 | 0 |
| MMF40 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.37526 | | | 0.00 | 0 | 0 |
| Total MMF401 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMF401 | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0 On 17/03/2021 Spot Bond | | | 8.73500 | 8.73500 | 8.73500 | 102.60744 | | | 0.00 | 0 | 400,000,000 |
| Total MMIG02 SPOT | | | | | | | | | 0.00 | 0 | 400,000,000 |
| Total For MMIG02 | | | | | | | | | 0.00 | 0 | 400,000,000 |
| MMIG0 On 01/06/2020 Spot Bond | | | | | 0.00000 | 100.70606 | | | 0.00 | 40,000,000 | 30,000,000 |
| Total MMIG03 SPOT | | | | | | | | | 0.00 | 40,000,000 | 30,000,000 |
| Total For MMIG03 | | | | | | | | | 0.00 | 40,000,000 | 30,000,000 |
| MMIG0 On 12/08/2025 Spot Bond | | | 11.53500 | 11.53500 | 11.53500 | 100.24137 | | 230,700,000,000.00 | 20,000,000 | 50,000,000 | |
| Total MMIG04 SPOT | | | | | | | | 230,700,000,000.00 | 20,000,000 | 50,000,000 | |
| Total For MMIG04 | | | | | | | | 230,700,000,000.00 | 20,000,000 | 50,000,000 | |
| MMIG0 On 12/08/2022 Spot Bond | | | 9.86500 | 9.86500 | 9.86500 | 104.04168 | | 394,600,000,000.00 | 40,000,000 | 1,130,000,000 | |
| Total MMIG05 SPOT | | | | | | | | 394,600,000,000.00 | 40,000,000 | 1,130,000,000 | |
| Total For MMIG05 | | | | | | | | 394,600,000,000.00 | 40,000,000 | 1,130,000,000 | |
| MMIG0 On 19/10/2028 Spot Bond | | | | | 0.00000 | 103.50467 | | 0.00 | 0 | 0 | |
| Total MMIG06 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For MMIG06 | | | | | | | | 0.00 | 0 | 0 | |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.19412 | | 0.00 | 0 | 350,000,000 | |
| Total MMIG07 SPOT | | | | | | | | 0.00 | 0 | 350,000,000 | |
| Total For MMIG07 | | | | | | | | 0.00 | 0 | 350,000,000 | |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 106.68836 | | 0.00 | 0 | 0 | |
| Total MQB003 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For MQB003 | | | | | | | | 0.00 | 0 | 0 | |
| MTN06 On 13/07/2020 Spot Bond | | | | | 0.00000 | 102.54478 | | 0.00 | 80,000,000 | 1,040,000,000 | |
| Total MTN06 SPOT | | | | | | | | 0.00 | 80,000,000 | 1,040,000,000 | |

| 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 MTN06 | | | | | | | | | | 0.00 | 80,000,000 | 1,040,000,000 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 102.85305 | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| Total For MTN07 | | | | | | | | | | 0.00 | 60,000,000 | 30,000,000 |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 102.31695 | | | | 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 | 103.06232 | | | | 0.00 | 0 | 220,000,000 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | 220,000,000 |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | 220,000,000 |
| 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 | 103.19448 | | | | 0.00 | 60,000,000 | 250,000,000 |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 60,000,000 | 250,000,000 |
| Total For MTN10 | | | | | | | | | | 0.00 | 60,000,000 | 250,000,000 |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 100.70368 | | | | 0.00 | 0 | 0 |
| Total MTN11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN11 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN12 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.19444 | | | | 0.00 | 0 | 0 |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 100.55656 | | | | 0.00 | 40,000,000 | 70,000,000 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 70,000,000 |
| Total For MTN13 | | | | | | | | | | 0.00 | 40,000,000 | 70,000,000 |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA3L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|----------------------|--------------------|
| Total For MWA3U | | | | | | | | | 0.00 | 0 | 0 |
| MWAR On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.97875 | | | 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 | 100.80987 | | | 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 | 100.80131 | | | 0.00 | 0 | 0 |
| Total MWAR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR03 | | | | | | | | | 0.00 | 0 | 0 |
| N4A211 On 14/08/2020 Spot Bond | | | 100.89771 | 100.89771 | 100.89771 | 100.89771 | | | 0.00 | 0 | 0 |
| Total N4A211 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N4A211 | | | | | | | | | 0.00 | 0 | 0 |
| N6B26 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.20081 | | | 0.00 | 1,100,000,000 | 550,000,000 |
| Total N6B26 SPOT | | | | | | | | | 0.00 | 1,100,000,000 | 550,000,000 |
| Total For N6B26 | | | | | | | | | 0.00 | 1,100,000,000 | 550,000,000 |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 100.28804 | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total N6C26 SPOT | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| Total For N6C26 | | | | | | | | | 0.00 | 1,000,000,000 | 500,000,000 |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 100.02582 | | | 0.00 | 540,000,000 | 270,000,000 |
| Total N6D26 SPOT | | | | | | | | | 0.00 | 540,000,000 | 270,000,000 |
| Total For N6D26 | | | | | | | | | 0.00 | 540,000,000 | 270,000,000 |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.03400 | | | 0.00 | 0 | 0 |
| Total N6E26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6E26 | | | | | | | | | 0.00 | 0 | 0 |
| N6F26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.06134 | | | 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 | 100.09647 | | | 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 | | | 9.11500 | 100.29869 | 9.11500 | 100.27400 | | 4,557,500,000,000.00 | | 500,000,000 | 500,000,000 |
| Total NAM01 SPOT | | | | | | | | 4,557,500,000,000.00 | | 500,000,000 | 500,000,000 |
| Total For NAM01 | | | | | | | | 4,557,500,000,000.00 | | 500,000,000 | 500,000,000 |
| NAM02 On 29/06/2020 Spot Bond | | | 8.12500 | 104.02098 | 8.12500 | 103.99822 | | 0.00 | | 0 | 0 |
| Total NAM02 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 NAM02 | | | | | | | | | 0.00 | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 9.46500 | 103.55880 | 9.46500 | 103.53235 | | | 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 | | | 10.53500 | 101.41391 | 10.53500 | 101.38516 | | | 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 | | | 8.90500 | 102.93316 | 8.90500 | 102.90840 | | | 0.00 | 0 | 10,000,000,000 |
| Total NBK11A SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For NBK11A | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| NBK12 On 19/03/2021 Spot Bond | | | 7.88000 | 102.89902 | 7.88000 | 102.87741 | | | 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 | 100.19948 | 9.38000 | 100.17452 | | | 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 | | | 9.26500 | 102.02846 | 9.26500 | 102.00335 | | | 0.00 | 0 | 0 |
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | 0 |
| NBK14 On 25/06/2021 Spot Bond | | | 8.20500 | 104.51079 | 8.20500 | 104.48771 | | | 0.00 | 0 | 0 |
| Total NBK14A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK14A | | | | | | | | | 0.00 | 0 | 0 |
| NBK15 On 11/02/2022 Spot Bond | | | 8.45500 | 101.89205 | 8.45500 | 101.86873 | | | 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 | | | 9.67000 | 100.08763 | 9.67000 | 100.06152 | | 580,200,000,000.00 | | 60,000,000 | 570,000,000 |
| Total NBK16A SPOT | | | | | | | | 580,200,000,000.00 | | 60,000,000 | 570,000,000 |
| Total For NBK16A | | | | | | | | 580,200,000,000.00 | | 60,000,000 | 570,000,000 |
| NBK17 On 22/04/2026 Spot Bond | | | 9.84500 | 104.77555 | 9.84500 | 104.74789 | | 0.00 | | 0 | 1,320,000,000 |
| Total NBK17A SPOT | | | | | | | | 0.00 | | 0 | 1,320,000,000 |
| Total For NBK17A | | | | | | | | 0.00 | | 0 | 1,320,000,000 |
| NBK18 On 01/06/2020 Spot Bond | | | 8.67000 | 103.57744 | 8.67000 | 103.55329 | | 0.00 | | 0 | 0 |
| Total NBK18A SPOT | | | | | | | | 0.00 | | 0 | 0 |
| Total For NBK18A | | | | | | | | 0.00 | | 0 | 0 |
| NBK19 On 01/06/2022 Spot Bond | | | 8.98500 | 104.82571 | 8.98500 | 104.80041 | | 0.00 | | 0 | 0 |
| Total NBK19A 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 NBK19A | | | | | | | | | 0.00 | 0 | 0 |
| NBK20, On 01/06/2026 Spot Bond | | | 9.83500 | 105.93193 | 9.83500 | 105.90400 | | | 393,400,000,000.00 | 40,000,000 | 160,000,000 |
| Total NBK20A SPOT | | | | | | | | | 393,400,000,000.00 | 40,000,000 | 160,000,000 |
| Total For NBK20A | | | | | | | | | 393,400,000,000.00 | 40,000,000 | 160,000,000 |
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.22477 | | | 0.00 | 3,720,000,000 | 960,000,000 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 3,720,000,000 | 960,000,000 |
| Total For NBK20B | | | | | | | | | 0.00 | 3,720,000,000 | 960,000,000 |
| NBK21, On 21/07/2027 Spot Bond | | | 10.29500 | 103.72063 | 10.29500 | 103.69188 | | | 1,853,100,000,000.00 | 180,000,000 | 400,000,000 |
| Total NBK21A SPOT | | | | | | | | | 1,853,100,000,000.00 | 180,000,000 | 400,000,000 |
| Total For NBK21A | | | | | | | | | 1,853,100,000,000.00 | 180,000,000 | 400,000,000 |
| NBK22, On 19/11/2022 Spot Bond | | | 9.60500 | 104.93871 | 9.60500 | 104.91151 | | | 0.00 | 0 | 0 |
| Total NBK22A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK22A | | | | | | | | | 0.00 | 0 | 0 |
| NBK23, On 19/11/2025 Spot Bond | | | 9.80500 | 107.97615 | 9.80500 | 107.94759 | | | 0.00 | 0 | 0 |
| Total NBK23A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23A | | | | | | | | | 0.00 | 0 | 0 |
| NBK23I On 12/02/2020 Spot Bond | | | | | 0.00000 | 101.16783 | | | 0.00 | 0 | 0 |
| Total NBK23B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | 0.00 | 0 | 0 |
| NBK24, On 19/11/2027 Spot Bond | | | 9.88500 | 109.84912 | 9.88500 | 109.81985 | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK24A SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK24A | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK24I On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.03380 | | | 0.00 | 0 | 0 |
| Total NBK24B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK24B | | | | | | | | | 0.00 | 0 | 0 |
| NBK25, On 17/02/2023 Spot Bond | | | 9.16500 | 9.16500 | 9.16500 | 105.87919 | | | 0.00 | 0 | 0 |
| Total NBK25A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK25A | | | | | | | | | 0.00 | 0 | 0 |
| NBK25I On 12/02/2025 Spot Bond | | | | | 0.00000 | 103.79587 | | | 0.00 | 180,000,000 | 90,000,000 |
| Total NBK25B SPOT | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| Total For NBK25B | | | | | | | | | 0.00 | 180,000,000 | 90,000,000 |
| NBK26, On 10/05/2023 Spot Bond | | | 100.00000 | 17.67430 | 100.00000 | 17.63475 | | | 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 | 104.72017 | | | 0.00 | 0 | 80,000,000 |
| Total NBK26B SPOT | | | | | | | | | 0.00 | 0 | 80,000,000 |

| 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 NBK26B | | | | | | | | | 0.00 | 0 | 80,000,000 |
| NBK27, On 10/05/2026 Spot Bond | | | 10.09500 | 109.46251 | 10.09500 | 109.43274 | | | 0.00 | 0 | 0 |
| Total NBK27A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK27A | | | | | | | | | 0.00 | 0 | 0 |
| NBK28, On 02/08/2023 Spot Bond | | | 9.57500 | 102.96097 | 9.57500 | 102.93436 | | | 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 | 101.53222 | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | 0.00 | 0 | 0 |
| NBK29, On 31/07/2026 Spot Bond | | | 10.03500 | 103.94530 | 10.03500 | 103.91719 | | | 0.00 | 0 | 0 |
| Total NBK29A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK29A | | | | | | | | | 0.00 | 0 | 0 |
| NBK30, On 20/02/2024 Spot Bond | | | 8.85000 | 103.84407 | 8.85000 | 103.81923 | | | 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 | 101.93689 | | | 0.00 | 0 | 0 |
| Total NBK30B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK30B | | | | | | | | | 0.00 | 0 | 0 |
| NBK31, On 09/11/2023 Spot Bond | | | 8.83500 | 105.71137 | 8.83500 | 105.68613 | | | 0.00 | 0 | 0 |
| Total NBK31A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31A | | | | | | | | | 0.00 | 0 | 0 |
| NBK31I, On 17/02/2023 Spot Bond | | | | | 0.00000 | 100.91107 | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | 0.00 | 0 | 0 |
| NBK33I, On 10/05/2019 Spot Bond | | | | | 0.00000 | 101.12634 | | | 0.00 | 0 | 1,000,000,000 |
| Total NBK33B SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For NBK33B | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| NBK34I, On 10/05/2021 Spot Bond | | | | | 0.00000 | 102.41613 | | | 0.00 | 0 | 2,500,000,000 |
| Total NBK34B SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For NBK34B | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| NBK35I, On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.94149 | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | 0.00 | 0 | 0 |
| NBK36I, On 10/05/2026 Spot Bond | | | | | 0.00000 | 103.91603 | | | 0.00 | 0 | 270,000,000 |
| Total NBK36B SPOT | | | | | | | | | 0.00 | 0 | 270,000,000 |

| 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 NBK36B | | | | | | | | | | 0.00 | 0 | 270,000,000 |
| NBK37I On 02/08/2019 Spot Bond | | | | | 0.00000 | 101.25029 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total NBK37B SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For NBK37B | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| NBK38I On 02/08/2021 Spot Bond | | | | | 0.00000 | 102.60751 | | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK3A On 09/09/2019 Spot Bond | | | 8.05500 | 101.95984 | 8.05500 | 101.93813 | | | | 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 | 72.65287 | 100.00000 | 72.51630 | | | | 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 | | | 11.31000 | 11.31000 | 11.31000 | 54.92765 | | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK40I On 31/07/2026 Spot Bond | | | | | 0.00000 | 101.39149 | | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK41I On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.15926 | | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK42I On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.75554 | | | | 0.00 | 0 | 0 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK42B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK43I On 20/02/2024 Spot Bond | | | | | 0.00000 | 102.14620 | | | | 0.00 | 0 | 110,000,000 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| Total For NBK43B | | | | | | | | | | 0.00 | 0 | 110,000,000 |
| NBK44I On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.24985 | | | | 0.00 | 3,080,000,000 | 770,000,000 |
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 3,080,000,000 | 770,000,000 |
| Total For NBK44B | | | | | | | | | | 0.00 | 3,080,000,000 | 770,000,000 |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.25623 | | | | 0.00 | 0 | 0 |
| Total NBK45B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK45B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK46I On 15/08/2025 Spot Bond | | | | | 0.00000 | 102.16021 | | | | 0.00 | 0 | 0 |
| Total NBK46B 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 NBK46B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.78201 | | | | 0.00 | 0 | 8,270,000,000 |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | 8,270,000,000 |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | 8,270,000,000 |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 100.98236 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For NBK48B | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.01150 | | | | 0.00 | 0 | 0 |
| Total NBK49B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK49B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK50I On 09/11/2025 Spot Bond | | | | | 0.00000 | 101.42656 | | | | 0.00 | 0 | 0 |
| Total NBK50B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK50B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK51I On 21/02/2022 Spot Bond | | | | | 0.00000 | 100.76025 | | | | 0.00 | 0 | 0 |
| Total NBK51B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK51B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK52I On 21/02/2024 Spot Bond | | | | | 0.00000 | 100.77719 | | | | 0.00 | 0 | 0 |
| Total NBK52B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK52B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK53I On 21/02/2026 Spot Bond | | | | | 0.00000 | 100.78416 | | | | 0.00 | 0 | 0 |
| Total NBK53B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK53B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK54I On 21/02/2029 Spot Bond | | | | | 0.00000 | 100.80557 | | | | 0.00 | 0 | 0 |
| Total NBK54B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK54B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK7B On 19/04/2020 Spot Bond | | | | | 0.00000 | 102.91064 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.03257 | | | | 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 | | | 10.48000 | 100.88275 | 10.48000 | 100.85475 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.03176 | | | | 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 | | | 10.51500 | 100.09961 | 10.51500 | 100.07174 | | | | 0.00 | 0 | 0 |
| Total NCLN85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN85 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.03257 | | | | 0.00 | 0 | 0 |
| Total NCLN87 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN87 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.03375 | | | | 0.00 | 0 | 0 |
| Total NCLN90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN90 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.03537 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 99.99053 | | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | | 0.00 | 0 | 0 |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | | 0.00 | 0 | 0 |
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED03U | | | | | | | | | | 0.00 | 0 | 0 |
| NED04 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED04U | | | | | | | | | | 0.00 | 0 | 0 |
| NED05 On 20/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED05U | | | | | | | | | | 0.00 | 0 | 0 |
| NED06 On 26/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|----------------------|
| Total NED06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED06U | | | | | | | | | | 0.00 | 0 | 0 |
| NED07 On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED07U | | | | | | | | | | 0.00 | 0 | 0 |
| NED08 On 01/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NED08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED08U | | | | | | | | | | 0.00 | 0 | 0 |
| NED09 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 710,000,000,000,000.00 | | 67,100,000,000 | 67,100,000,000 | |
| Total NED09U SPOT | | | | | | | | 10,000,000,000,000.00 | | 67,100,000,000 | 67,100,000,000 | |
| Total For NED09U | | | | | | | | 10,000,000,000,000.00 | | 67,100,000,000 | 67,100,000,000 | |
| NED15 On 08/04/2019 Spot Bond | | | 8.38500 | 8.38500 | 8.38500 | 104.93162 | | | | 0.00 | 0 | 0 |
| Total NED15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED15 | | | | | | | | | | 0.00 | 0 | 0 |
| NED16 On 08/04/2019 Spot Bond | | | | | 0.00000 | 102.09363 | | | | 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 | 101.93441 | | | | 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 | 101.87992 | | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | | 0.00000 | 104.90132 | | | | 0.00 | 300,000,000 | 1,280,000,000 |
| Total NED19 SPOT | | | | | | | | | | 0.00 | 300,000,000 | 1,280,000,000 |
| Total For NED19 | | | | | | | | | | 0.00 | 300,000,000 | 1,280,000,000 |
| NED20 On 01/07/2020 Spot Bond | | | 8.88000 | 105.44568 | 8.88000 | 105.42037 | | | | 0.00 | 0 | 3,030,000,000 |
| Total NED20 SPOT | | | | | | | | | | 0.00 | 0 | 3,030,000,000 |
| Total For NED20 | | | | | | | | | | 0.00 | 0 | 3,030,000,000 |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 105.96757 | | | | 0.00 | 440,000,000 | 350,000,000 |
| Total NEDT1A SPOT | | | | | | | | | | 0.00 | 440,000,000 | 350,000,000 |
| Total For NEDT1A | | | | | | | | | | 0.00 | 440,000,000 | 350,000,000 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 104.19004 | | | | 0.00 | 20,000,000 | 30,000,000 |
| Total NEDT1B SPOT | | | | | | | | | | 0.00 | 20,000,000 | 30,000,000 |
| Total For NEDT1B | | | | | | | | | | 0.00 | 20,000,000 | 30,000,000 |
| NET52 On 23/01/2020 Spot Bond | | | | | 0.00000 | 101.39256 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|-----------------------|
| Total NET52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET52 | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 104.75762 | | | 0.00 | 80,000,000 | 50,000,000 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 80,000,000 | 50,000,000 |
| Total For NGL01 | | | | | | | | | 0.00 | 80,000,000 | 50,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 105.09465 | | | 0.00 | 0 | 180,000,000 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 0 | 180,000,000 |
| Total For NGL02 | | | | | | | | | 0.00 | 0 | 180,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 100.84073 | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | 0.00 | 0 | 0 |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 103.01248 | | | 0.00 | 0 | 0 |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL04 | | | | | | | | | 0.00 | 0 | 0 |
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 102.68842 | | | 0.00 | 0 | 0 |
| Total NGL05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL05 | | | | | | | | | 0.00 | 0 | 0 |
| NGL06 On 01/12/2023 Spot Bond | | | | | 0.00000 | 100.67917 | | | 0.00 | 0 | 0 |
| Total NGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL06 | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1/On 01/07/2022 Spot Bond | | | | | 0.00000 | 102.91379 | | | 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 | 102.07143 | | | 0.00 | 0 | 0 |
| Total NGLT1B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1B | | | | | | | | | 0.00 | 0 | 0 |
| NGT10:On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 274,000,000,000,000.00 | 2,740,000,000 | 67,140,000,000 |
| Total NGT103 SPOT | | | | | | | | | '4,000,000,000,000.00 | 2,740,000,000 | 67,140,000,000 |
| Total For NGT103 | | | | | | | | | '4,000,000,000,000.00 | 2,740,000,000 | 67,140,000,000 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 104.99252 | 13.50000 | 104.95463 | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 09/06/2019 Spot Bond | | | | | 0.00000 | 100.44390 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------|--------------------|--------------------|
| Total NHM003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM003 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 20/04/2019 Spot Bond | | | | | 0.00000 | 110.24658 | | | 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 | 109.40274 | | | 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 | | | 4.32000 | 4.32000 | 4.32000 | 206.24379 | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI202 | | | | | | | | | 0.00 | 0 | 0 |
| NI210 On 31/03/2028 Spot Bond | | | 4.01000 | 4.01000 | 4.01000 | 173.12353 | | | 0.00 | 0 | 0 |
| Total NI210 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI210 | | | | | | | | | 0.00 | 0 | 0 |
| NI25 On 31/01/2025 Spot Bond | | | 3.91000 | 3.91000 | 3.91000 | 127.43480 | | | 0.00 | 0 | 0 |
| Total NI25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI25 | | | | | | | | | 0.00 | 0 | 0 |
| NI29 On 31/03/2029 Spot Bond | | | 4.11000 | 4.11000 | 4.11000 | 92.20417 | | 493,200,000,000.00 | | 120,000,000 | 430,000,000 |
| Total NI29 SPOT | | | | | | | | 493,200,000,000.00 | | 120,000,000 | 430,000,000 |
| Total For NI29 | | | | | | | | 493,200,000,000.00 | | 120,000,000 | 430,000,000 |
| NI33 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NI33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI33 | | | | | | | | | 0.00 | 0 | 0 |
| NI38 On 31/01/2038 Spot Bond | | | 4.52000 | 4.52000 | 4.52000 | 101.13375 | | | 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 | | | 4.01500 | 4.01500 | 4.01500 | 126.71361 | | | 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 | | | 4.40500 | 4.40500 | 4.40500 | 124.07506 | | | 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 | | | 4.48000 | 4.48000 | 4.48000 | 166.85110 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|--------------------|--------------------|
| Total NILB14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB14 | | | | | | | | | 0.00 | 0 | 0 |
| NILB15 On 31/03/2028 Spot Bond | | | 4.86000 | 161.98077 | 4.86000 | 161.96894 | | | 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 | | | 4.13500 | 106.89771 | 4.13500 | 106.89193 | | | 0.00 | 0 | 0 |
| Total NILB17 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB17 | | | | | | | | | 0.00 | 0 | 0 |
| NMP20 On 24/07/2020 Spot Bond | | | 7.63000 | 103.71664 | 7.63000 | 103.69519 | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | 0.00 | 0 | 0 |
| NN01U On 26/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 40,000,000,000,000.00 | | 400,000,000 | 200,000,000 |
| Total NN01U SPOT | | | | | | | | 10,000,000,000,000.00 | | 400,000,000 | 200,000,000 |
| Total For NN01U | | | | | | | | 10,000,000,000,000.00 | | 400,000,000 | 200,000,000 |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 99.97452 | | | 0.00 | 0 | 0 |
| Total NN02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN02 | | | | | | | | | 0.00 | 0 | 0 |
| NN03 On 23/11/2023 Spot Bond | | | | | 0.00000 | 100.72827 | | | 0.00 | 0 | 0 |
| Total NN03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN03 | | | | | | | | | 0.00 | 0 | 0 |
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 100.80988 | | | 0.00 | 0 | 0 |
| Total NN04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN04 | | | | | | | | | 0.00 | 0 | 0 |
| NN05 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.34743 | | | 0.00 | 0 | 0 |
| Total NN05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN05 | | | | | | | | | 0.00 | 0 | 0 |
| NN06 On 12/03/2026 Spot Bond | | | | | 0.00000 | 100.35866 | | | 0.00 | 0 | 0 |
| Total NN06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN06 | | | | | | | | | 0.00 | 0 | 0 |
| NNF01 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NNF01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF01 | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A1 On 22/05/2020 Spot Bond | | | 8.26000 | 8.26000 | 8.26000 | 103.31460 | | | 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 | 100.89183 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NQ1A21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2:On 22/05/2020 Spot Bond | | | | | 0.00000 | 100.95031 | | | | 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 | 100.79617 | | | | 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 | 100.79710 | | | | 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 | | | 8.46000 | 8.46000 | 8.46000 | 103.32906 | | | | 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 | 100.79455 | | | | 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 | 100.83166 | | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1:On 22/05/2020 Spot Bond | | | 8.66000 | 8.66000 | 8.66000 | 103.34353 | | | | 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 | 100.83171 | | | | 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 | 100.91804 | | | | 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 | 100.88373 | | | | 0.00 | 0 | 0 |
| Total NQF1D8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D8 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02:On 31/10/2022 Spot Bond | | | 8.78500 | 115.43844 | 8.78500 | 115.41103 | | | | 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 | | | 4.31000 | 180.40864 | 4.31000 | 180.39814 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--------------------|----------------------|----------------------|
| Total NRA023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | 0.00 | 0 | 0 |
| NRA023 On 30/11/2028 Spot Bond | | | 11.03500 | 111.01685 | 11.03500 | 110.98409 | | | 0.00 | 0 | 6,340,000,000 |
| Total NRA028 SPOT | | | | | | | | | 0.00 | 0 | 6,340,000,000 |
| Total For NRA028 | | | | | | | | | 0.00 | 0 | 6,340,000,000 |
| NRA028 On 30/11/2028 Spot Bond | | | 100.00000 | 15.93207 | 100.00000 | 15.89661 | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | 0.00 | 0 | 0 |
| NSN96U On 04/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NSN96U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN96U | | | | | | | | | 0.00 | 0 | 0 |
| NSN97U 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 |
| NSN98U 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 |
| NSN99U On 26/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 20,000,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total NSN99U SPOT | | | | | | | | 20,000,000,000,000.00 | 200,000,000 | 100,000,000 | |
| Total For NSN99U | | | | | | | | 20,000,000,000,000.00 | 200,000,000 | 100,000,000 | |
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 102.07262 | | | 0.00 | 0 | 100,000,000 |
| Total NTC19 SPOT | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For NTC19 | | | | | | | | | 0.00 | 0 | 100,000,000 |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 102.00360 | | | 0.00 | 1,428,000,000 | 714,000,000 |
| Total NTC20 SPOT | | | | | | | | | 0.00 | 1,428,000,000 | 714,000,000 |
| Total For NTC20 | | | | | | | | | 0.00 | 1,428,000,000 | 714,000,000 |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.06987 | | | 0.00 | 0 | 0 |
| Total NTC21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC21 | | | | | | | | | 0.00 | 0 | 0 |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.42467 | | | 0.00 | 0 | 0 |
| Total NTC22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC22 | | | | | | | | | 0.00 | 0 | 0 |
| NTC23 On 15/02/2023 Spot Bond | | | | | 0.00000 | 101.81055 | | | 0.00 | 0 | 0 |
| Total NTC23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC23 | | | | | | | | | 0.00 | 0 | 0 |
| NTC24 On 29/03/2021 Spot Bond | | | | | 0.00000 | 99.93269 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total NTC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC24 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.44514 | | | | 0.00 | 0 | 0 |
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC25 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.45638 | | | | 0.00 | 0 | 0 |
| Total NTC26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC26 | | | | | | | | | | 0.00 | 0 | 0 |
| OMI01 On 22/11/2022 Spot Bond | | | | | 0.00000 | 100.81771 | | | | 0.00 | 0 | 0 |
| Total OMI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OMI01 | | | | | | | | | | 0.00 | 0 | 0 |
| OML02 On 27/11/2019 Spot Bond | | | | | 0.00000 | 101.31523 | | | | 0.00 | 0 | 0 |
| Total OML02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML02 | | | | | | | | | | 0.00 | 0 | 0 |
| OML03 On 27/11/2019 Spot Bond | | | 7.85500 | 103.94276 | 7.85500 | 103.92063 | | | | 0.00 | 0 | 0 |
| Total OML03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML03 | | | | | | | | | | 0.00 | 0 | 0 |
| OML04 On 19/03/2020 Spot Bond | | | | | 0.00000 | 100.93589 | | | | 0.00 | 0 | 0 |
| Total OML04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For OML04 | | | | | | | | | | 0.00 | 0 | 0 |
| OML05 On 19/03/2020 Spot Bond | | | 8.98500 | 8.98500 | 8.98500 | 100.89427 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML05 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML05 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML06 On 19/03/2022 Spot Bond | | | 9.91500 | 101.24198 | 9.91500 | 101.21537 | | | | 0.00 | 0 | 1,500,000,000 |
| Total OML06 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For OML06 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| OML07 On 19/03/2025 Spot Bond | | | 10.88500 | 100.53399 | 10.88500 | 100.50505 | | | | 0.00 | 0 | 1,100,000,000 |
| Total OML07 SPOT | | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| Total For OML07 | | | | | | | | | | 0.00 | 0 | 1,100,000,000 |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 101.02053 | | | | 0.00 | 0 | 100,000,000 |
| Total OML08 SPOT | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| Total For OML08 | | | | | | | | | | 0.00 | 0 | 100,000,000 |
| OML09 On 14/09/2022 Spot Bond | | | 10.01500 | 102.91444 | 10.01500 | 102.88712 | | | | 0.00 | 0 | 1,000,000,000 |
| Total OML09 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For OML09 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| OML10 On 14/09/2025 Spot Bond | | | 10.93500 | 102.27940 | 10.93500 | 102.24981 | | | | 0.00 | 0 | 920,000,000 |

| 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 OML10 SPOT | | | | | | | | | | 0.00 | 0 | 920,000,000 |
| Total For OML10 | | | | | | | | | | 0.00 | 0 | 920,000,000 |
| PBAJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBAJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBAV1L On 01/04/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBAV1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBAV1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBBJ1L On 01/12/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBBJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBBJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBDJ1L On 01/09/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBDJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBDJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBGJ1L On 01/05/2031 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBGJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBGJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBJC1L On 01/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJC1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBJJ1L On 01/01/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBJJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBJJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKJ1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKJ1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKJ1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKS1L On 01/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKS1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBKS1U | | | | | | | | | | 0.00 | 0 | 0 |
| PBKX1L On 16/12/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PBKX1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| 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 | 105.02900 | 10.00000 | 105.00100 | | | | 0.00 | 0 | 0 |
| Total PMM12/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM12/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| PMM38 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.34675 | | | | 0.00 | 0 | 0 |
| Total PMM38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM38 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM44 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.12979 | | | | 0.00 | 0 | 0 |
| Total PMM44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM44 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM46 On 29/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total PMM46U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM46U | | | | | | | | | | 0.00 | 0 | 0 |
| PMM47 On 30/09/2019 Spot Bond | | | | | 0.00000 | 100.61196 | | | | 0.00 | 0 | 0 |
| Total PMM47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM47 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM48 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.62703 | | | | 0.00 | 0 | 0 |
| Total PMM48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM48 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM49 On 28/05/2019 Spot Bond | | | | | 0.00000 | 100.57942 | | | | 0.00 | 0 | 0 |
| Total PMM49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM49 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM50 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.61300 | | | | 0.00 | 0 | 0 |
| Total PMM50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM50 | | | | | | | | | | 0.00 | 0 | 0 |
| PMM51 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.64794 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| Total PMM51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM51 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 100.41104 | | | 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 | 100.77301 | | | 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 | 100.80973 | | | 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 | 100.84185 | | | 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 | 100.90603 | | | 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 | 100.91519 | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 100.92435 | | | 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 | | | 8.74000 | 112.48918 | 8.73500 | 112.49220 | | | 755,321,844,774,000.00 | 2,603,583,735,100 | 2,070,810,879,800 |
| Total R186 SPOT | | | | | | | | | 5,321,844,774,000.00 | 603,583,735,100 | 470,810,879,800 |
| Total For R186 | | | | | | | | | 5,321,844,774,000.00 | 603,583,735,100 | 470,810,879,800 |
| R197 On 07/12/2023 Spot Bond | | | 3.12000 | 297.63786 | 3.11000 | 297.75245 | | | 21,240,960,000,000.00 | 6,808,000,000 | 47,615,400,000 |
| Total R197 SPOT | | | | | | | | | 21,240,960,000,000.00 | 6,808,000,000 | 47,615,400,000 |
| Total For R197 | | | | | | | | | 21,240,960,000,000.00 | 6,808,000,000 | 47,615,400,000 |
| R202 On 07/12/2033 Spot Bond | | | 3.29000 | 231.56945 | 3.32000 | 230.77322 | | | 15,273,167,000,000.00 | 4,642,300,000 | 311,059,926,800 |
| Total R202 SPOT | | | | | | | | | 15,273,167,000,000.00 | 4,642,300,000 | 311,059,926,800 |
| Total For R202 | | | | | | | | | 15,273,167,000,000.00 | 4,642,300,000 | 311,059,926,800 |
| R2023 On 28/02/2023 Spot Bond | | | 7.88000 | 100.12746 | 7.86500 | 100.15618 | | | 575,568,086,964,000.00 | 453,752,295,300 | 1,114,254,633,600 |
| Total R2023 SPOT | | | | | | | | | 5,568,086,964,000.00 | 453,752,295,300 | 114,254,633,600 |
| Total For R2023 | | | | | | | | | 5,568,086,964,000.00 | 453,752,295,300 | 114,254,633,600 |
| R2030 On 31/01/2030 Spot Bond | | | 9.28000 | 92.55905 | 9.28000 | 92.53586 | | | 600,564,640,000,000.00 | 495,750,500,000 | 713,770,709,300 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|--------------------------|
| Total R2030 SPOT | | | | | | | | | 10,564,640,000,000.00 | 495,750,500,000 | 713,770,709,300 |
| Total For R2030 | | | | | | | | | 10,564,640,000,000.00 | 495,750,500,000 | 713,770,709,300 |
| R2032 On 31/03/2032 Spot Bond | | | 9.51000 | 90.61778 | 9.51000 | 90.59465 | | | 102,984,638,000,000.00 | 1,062,353,800,000 | 939,219,300,000 |
| Total R2032 SPOT | | | | | | | | | 12,984,638,000,000.00 | 062,353,800,000 | 939,219,300,000 |
| Total For R2032 | | | | | | | | | 12,984,638,000,000.00 | 062,353,800,000 | 939,219,300,000 |
| R2035 On 28/02/2035 Spot Bond | | | 9.71000 | 93.93816 | 9.71000 | 93.91396 | | | 207,927,200,000,000.00 | 742,320,000,000 | 960,276,972,800 |
| Total R2035 SPOT | | | | | | | | | 17,927,200,000,000.00 | 742,320,000,000 | 960,276,972,800 |
| Total For R2035 | | | | | | | | | 17,927,200,000,000.00 | 742,320,000,000 | 960,276,972,800 |
| R2037 On 31/01/2037 Spot Bond | | | 9.78500 | 90.52465 | 9.78500 | 90.50076 | | | 107,574,300,000,000.00 | 521,980,000,000 | 1,009,599,893,900 |
| Total R2037 SPOT | | | | | | | | | 17,574,300,000,000.00 | 521,980,000,000 | 1,009,599,893,900 |
| Total For R2037 | | | | | | | | | 17,574,300,000,000.00 | 521,980,000,000 | 1,009,599,893,900 |
| R2040 On 31/01/2040 Spot Bond | | | 9.88000 | 93.63043 | 9.88000 | 93.60550 | | | 692,951,092,000,000.00 | 272,565,900,000 | 793,793,050,900 |
| Total R2040 SPOT | | | | | | | | | 12,951,092,000,000.00 | 272,565,900,000 | 793,793,050,900 |
| Total For R2040 | | | | | | | | | 12,951,092,000,000.00 | 272,565,900,000 | 793,793,050,900 |
| R2044 On 31/01/2044 Spot Bond | | | 9.87500 | 90.95336 | 9.87500 | 90.92915 | | | 336,057,062,500,000.00 | 945,423,500,000 | 822,403,240,516 |
| Total R2044 SPOT | | | | | | | | | 16,057,062,500,000.00 | 945,423,500,000 | 822,403,240,516 |
| Total For R2044 | | | | | | | | | 16,057,062,500,000.00 | 945,423,500,000 | 822,403,240,516 |
| R2048 On 28/02/2048 Spot Bond | | | 9.85000 | 90.15327 | 9.85000 | 90.12972 | | | 370,244,456,770,000.00 | 748,248,168,200 | 1,340,008,500,000 |
| Total R2048 SPOT | | | | | | | | | 10,244,456,770,000.00 | 748,248,168,200 | 340,008,500,000 |
| Total For R2048 | | | | | | | | | 10,244,456,770,000.00 | 748,248,168,200 | 340,008,500,000 |
| R207 On 15/01/2020 Spot Bond | | | 6.74000 | 101.80031 | 6.58000 | 101.90613 | | | 737,086,400,000,000.00 | 109,360,000,000 | 121,901,200,000 |
| Total R207 SPOT | | | | | | | | | 17,086,400,000,000.00 | 109,360,000,000 | 121,901,200,000 |
| Total For R207 | | | | | | | | | 17,086,400,000,000.00 | 109,360,000,000 | 121,901,200,000 |
| R208 On 31/03/2021 Spot Bond | | | 7.04000 | 99.39206 | 7.08500 | 99.29037 | | | 870,320,995,136,000.00 | 265,670,595,900 | 634,922,197,300 |
| Total R208 SPOT | | | | | | | | | 10,320,995,136,000.00 | 265,670,595,900 | 634,922,197,300 |
| Total For R208 | | | | | | | | | 10,320,995,136,000.00 | 265,670,595,900 | 634,922,197,300 |
| R209 On 31/03/2036 Spot Bond | | | 9.66500 | 71.69304 | 9.66000 | 71.70695 | | | 859,908,830,000,000.00 | 606,302,000,000 | 1,472,237,901,700 |
| Total R209 SPOT | | | | | | | | | 19,908,830,000,000.00 | 606,302,000,000 | 472,237,901,700 |
| Total For R209 | | | | | | | | | 19,908,830,000,000.00 | 606,302,000,000 | 472,237,901,700 |
| R210 On 31/03/2028 Spot Bond | | | 3.28000 | 183.41116 | 3.30000 | 183.11477 | | | 4,649,176,960,000.00 | 1,417,432,000 | 30,844,917,600 |
| Total R210 SPOT | | | | | | | | | 4,649,176,960,000.00 | 1,417,432,000 | 30,844,917,600 |
| Total For R210 | | | | | | | | | 4,649,176,960,000.00 | 1,417,432,000 | 30,844,917,600 |
| R212 On 31/01/2022 Spot Bond | | | 3.04000 | 155.63597 | 3.04000 | 155.63218 | | | 176,893,561,600,000.00 | 387,136,040,000 | 261,904,385,900 |
| Total R212 SPOT | | | | | | | | | 16,893,561,600,000.00 | 387,136,040,000 | 261,904,385,900 |
| Total For R212 | | | | | | | | | 16,893,561,600,000.00 | 387,136,040,000 | 261,904,385,900 |
| R213 On 28/02/2031 Spot Bond | | | 9.41000 | 83.44593 | 9.40500 | 83.45629 | | | 621,302,858,510,000.00 | 491,105,511,000 | 498,681,254,700 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|------------------------|------------------------|
| Total R213 SPOT | | | | | | | | | 1,302,858,510,000.00 | 491,105,511,000 | 498,681,254,700 |
| Total For R213 | | | | | | | | | 1,302,858,510,000.00 | 491,105,511,000 | 498,681,254,700 |
| R214 On 28/02/2041 Spot Bond | | | 9.85000 | 70.58747 | 9.85000 | 70.56903 | | | 582,223,442,965,000.00 | 363,677,506,900 | 803,237,971,500 |
| Total R214 SPOT | | | | | | | | | 1,223,442,965,000.00 | 363,677,506,900 | 303,237,971,500 |
| Total For R214 | | | | | | | | | 1,223,442,965,000.00 | 363,677,506,900 | 303,237,971,500 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.92915 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |
| RDF02I On 04/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF02U | | | | | | | | | 0.00 | 0 | 0 |
| RDF05I On 04/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF05U | | | | | | | | | 0.00 | 0 | 0 |
| RDF06I On 28/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF06U | | | | | | | | | 0.00 | 0 | 0 |
| RDF07I On 22/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF07U | | | | | | | | | 0.00 | 0 | 0 |
| RDF08I On 01/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF08U | | | | | | | | | 0.00 | 0 | 0 |
| RDF09I On 21/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF09U | | | | | | | | | 0.00 | 0 | 0 |
| RDF10I On 21/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF10U | | | | | | | | | 0.00 | 0 | 0 |
| RDF11I On 31/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF11U | | | | | | | | | 0.00 | 0 | 0 |
| RDF12I On 31/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF12U | | | | | | | | | 0.00 | 0 | 0 |
| RDF13I On 22/08/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| 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 | 101.10571 | | | | 0.00 | 0 | 0 |
| Total RDFB05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB05 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 22/03/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 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 | 100.26404 | | | | 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 | 100.41942 | | | | 0.00 | 0 | 150,000,000 |
| Total RDFB08 SPOT | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| Total For RDFB08 | | | | | | | | | | 0.00 | 0 | 150,000,000 |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.54738 | | | | 0.00 | 0 | 0 |
| Total RDFB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB09 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.23528 | | | | 0.00 | 0 | 0 |
| Total RDFB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB10 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.36958 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|----------------------|
| Total RDFB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.65823 | | | | 0.00 | 0 | 0 |
| Total RDFB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB12 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 12/03/2021 Spot Bond | | | | | 0.00000 | 100.29407 | | | | 0.00 | 0 | 0 |
| Total RDFB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB13 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 12/03/2023 Spot Bond | | | | | 0.00000 | 100.33730 | | | | 0.00 | 0 | 0 |
| Total RDFB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB14 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 05/12/2023 Spot Bond | | | | | 0.00000 | 100.50750 | | | | 0.00 | 0 | 0 |
| Total RDFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.00469 | | | | 0.00 | 0 | 1,000,000,000 |
| Total RDFB16 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For RDFB16 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| RDFB1:On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.03371 | | | | 0.00 | 0 | 0 |
| Total RDFB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB17 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.05699 | | | | 0.00 | 0 | 0 |
| Total RDFB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB18 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1:On 22/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 100,000,000,000,000.00 | 21,000,000,000 | 42,000,000,000 | |
| Total RDFB19 SPOT | | | | | | | | | 10,000,000,000,000.00 | 21,000,000,000 | 42,000,000,000 | |
| Total For RDFB19 | | | | | | | | | 10,000,000,000,000.00 | 21,000,000,000 | 42,000,000,000 | |
| RDFB2:On 22/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 310,000,000,000,000.00 | 23,100,000,000 | 46,200,000,000 | |
| Total RDFB20 SPOT | | | | | | | | | 10,000,000,000,000.00 | 23,100,000,000 | 46,200,000,000 | |
| Total For RDFB20 | | | | | | | | | 10,000,000,000,000.00 | 23,100,000,000 | 46,200,000,000 | |
| RDFB2:On 22/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 700,000,000,000,000.00 | 17,000,000,000 | 34,000,000,000 | |
| Total RDFB21 SPOT | | | | | | | | | 10,000,000,000,000.00 | 17,000,000,000 | 34,000,000,000 | |
| Total For RDFB21 | | | | | | | | | 10,000,000,000,000.00 | 17,000,000,000 | 34,000,000,000 | |
| RDFC4:On 04/06/2019 Spot Bond | | | | | 0.00000 | 100.49341 | | | | 0.00 | 0 | 0 |
| Total RDFC43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC43 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4:On 16/10/2019 Spot Bond | | | | | 0.00000 | 101.53589 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RDFC45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC45 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 15/11/2019 Spot Bond | | | | | 0.00000 | 100.89193 | | | | 0.00 | 0 | 0 |
| Total RDFC46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC46 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 28/07/2019 Spot Bond | | | | | 0.00000 | 101.22469 | | | | 0.00 | 0 | 0 |
| Total RDFC47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC47 | | | | | | | | | | 0.00 | 0 | 0 |
| REB14I On 07/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB14U | | | | | | | | | | 0.00 | 0 | 0 |
| REBC0 On 21/05/2019 Spot Bond | | | | | 0.00000 | 100.79082 | | | | 0.00 | 0 | 0 |
| Total REBC09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC09 | | | | | | | | | | 0.00 | 0 | 0 |
| RED111 On 12/03/2020 Spot Bond | | | | | 0.00000 | 100.42740 | | | | 0.00 | 0 | 0 |
| Total RED111 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED111 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/01/2020 Spot Bond | | | | | 0.00000 | 102.60147 | | | | 0.00 | 0 | 0 |
| Total RED204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED204 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/07/2020 Spot Bond | | | | | 0.00000 | 102.92087 | | | | 0.00 | 0 | 0 |
| Total RED205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED205 | | | | | | | | | | 0.00 | 0 | 0 |
| RED30 On 16/09/2021 Spot Bond | | | | | 0.00000 | 100.25315 | | | | 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 | 100.97237 | | | | 0.00 | 0 | 0 |
| Total RED401 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED401 | | | | | | | | | | 0.00 | 0 | 0 |
| RED50 On 05/12/2022 Spot Bond | | | | | 0.00000 | 100.69861 | | | | 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 | 103.13001 | | | | 0.00 | 0 | 0 |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | 0 |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 103.89022 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | 0 |
| RED70 On 17/08/2021 Spot Bond | | | | | 0.00000 | 101.10561 | | | | 0.00 | 0 | 0 |
| Total RED701 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED701 | | | | | | | | | | 0.00 | 0 | 0 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 102.70924 | | | | 0.00 | 0 | 0 |
| Total RED801 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED801 | | | | | | | | | | 0.00 | 0 | 0 |
| RED90 On 28/07/2022 Spot Bond | | | | | 0.00000 | 101.48238 | | | | 0.00 | 0 | 0 |
| Total RED901 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED901 | | | | | | | | | | 0.00 | 0 | 0 |
| RES03I On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES03U | | | | | | | | | | 0.00 | 0 | 0 |
| RES04I On 02/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES04U | | | | | | | | | | 0.00 | 0 | 0 |
| RES34 On 25/08/2019 Spot Bond | | | | | 0.00000 | 100.71626 | | | | 0.00 | 0 | 0 |
| Total RES34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES34 | | | | | | | | | | 0.00 | 0 | 0 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 101.54682 | | | | 0.00 | 0 | 0 |
| Total RES35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES35 | | | | | | | | | | 0.00 | 0 | 0 |
| RES36 On 21/10/2019 Spot Bond | | | | | 0.00000 | 101.57365 | | | | 0.00 | 0 | 0 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES36 | | | | | | | | | | 0.00 | 0 | 0 |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 101.20700 | | | | 0.00 | 0 | 0 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES38 | | | | | | | | | | 0.00 | 0 | 0 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 101.73116 | | | | 0.00 | 0 | 0 |
| Total RES40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES40 | | | | | | | | | | 0.00 | 0 | 0 |
| RES41 On 30/11/2022 Spot Bond | | | | | 0.00000 | 100.63282 | | | | 0.00 | 0 | 0 |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | 0 |
| RES42I On 02/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total RES42U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES42U | | | | | | | | | | 0.00 | 0 | 0 |
| RES43I On 03/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES43U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES43U | | | | | | | | | | 0.00 | 0 | 0 |
| RES44I On 25/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES44U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES44U | | | | | | | | | | 0.00 | 0 | 0 |
| RMBI0€ 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 | | | 8.62000 | 106.79657 | 8.62000 | 106.77180 | | | | 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 | | | 9.51500 | 102.75009 | 9.51500 | 102.72386 | | | | 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 | | | 11.00500 | 98.51378 | 11.00500 | 98.48478 | | | | 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 | 105.02900 | 10.00000 | 105.00100 | | | | 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 | 101.61614 | | | | 0.00 | 0 | 0 |
| Total SBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 102.53402 | | | | 0.00 | 678,000,000 | 439,000,000 |
| Total SBK18 SPOT | | | | | | | | | | 0.00 | 678,000,000 | 439,000,000 |
| Total For SBK18 | | | | | | | | | | 0.00 | 678,000,000 | 439,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.57029 | | | | 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 | 101.76777 | | | | 0.00 | 0 | 0 |
| Total SBK20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK20 | | | | | | | | | | 0.00 | 0 | 0 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 102.80503 | | | | 0.00 | 800,000,000 | 400,000,000 |

| 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 SBK21 SPOT | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| Total For SBK21 | | | | | | | | | | 0.00 | 800,000,000 | 400,000,000 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 103.06702 | | | | 0.00 | 400,000,000 | 700,000,000 |
| Total SBK22 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 700,000,000 |
| Total For SBK22 | | | | | | | | | | 0.00 | 400,000,000 | 700,000,000 |
| SBK23 On 28/05/2022 Spot Bond | | | 10.16500 | 107.47036 | 10.16500 | 107.44093 | | | 2,033,000,000,000.00 | | 200,000,000 | 2,130,000,000 |
| Total SBK23 SPOT | | | | | | | | | 2,033,000,000,000.00 | | 200,000,000 | 2,130,000,000 |
| Total For SBK23 | | | | | | | | | 2,033,000,000,000.00 | | 200,000,000 | 2,130,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 104.03077 | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total SBK24 SPOT | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For SBK24 | | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| 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 | 105.96626 | | | | 0.00 | 100,000,000 | 160,000,000 |
| Total SBK25 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 160,000,000 |
| Total For SBK25 | | | | | | | | | | 0.00 | 100,000,000 | 160,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 9.53500 | 110.14431 | 9.53500 | 110.11613 | | | | 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 | 101.28002 | | | | 0.00 | 0 | 0 |
| Total SBN01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBN01 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS18 On 23/06/2021 Spot Bond | | | | | 0.00000 | 101.25090 | | | | 0.00 | 0 | 1,070,000,000 |
| Total SBS18 SPOT | | | | | | | | | | 0.00 | 0 | 1,070,000,000 |
| Total For SBS18 | | | | | | | | | | 0.00 | 0 | 1,070,000,000 |
| SBS19 On 23/06/2021 Spot Bond | | | 8.47000 | 106.02856 | 8.47000 | 106.00440 | | | | 0.00 | 0 | 140,000,000 |
| Total SBS19 SPOT | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| Total For SBS19 | | | | | | | | | | 0.00 | 0 | 140,000,000 |
| SBS20 On 15/05/2026 Spot Bond | | | 9.42000 | 106.86191 | 9.42000 | 106.83474 | | | | 0.00 | 0 | 10,000,000 |
| Total SBS20 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SBS20 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.61208 | | | | 0.00 | 0 | 210,000,000 |
| Total SBS21 SPOT | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| Total For SBS21 | | | | | | | | | | 0.00 | 0 | 210,000,000 |
| SBS24 On 24/05/2019 Spot Bond | | | | | 0.00000 | 100.85858 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total SBS24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS24 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS25 On 24/05/2019 Spot Bond | | | 7.49000 | 103.20664 | 7.49000 | 103.18572 | | | | 0.00 | 0 | 0 |
| Total SBS25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS25 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS27 On 20/02/2024 Spot Bond | | | 8.86500 | 105.90592 | 8.86500 | 105.88055 | | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS29 On 12/06/2019 Spot Bond | | | 7.60500 | 102.69738 | 7.60500 | 102.67632 | | | | 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 | | | 9.53500 | 95.92593 | 9.53500 | 95.90126 | | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS30 On 12/06/2019 Spot Bond | | | | | 0.00000 | 100.43876 | | | | 0.00 | 0 | 0 |
| Total SBS30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS30 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS31 On 12/06/2027 Spot Bond | | | 9.62500 | 103.68863 | 9.62500 | 103.66186 | | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS33 On 19/09/2019 Spot Bond | | | | | 0.00000 | 100.16106 | | | | 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 | | | 9.58500 | 102.37055 | 9.58500 | 102.34451 | | | | 0.00 | 0 | 3,500,000,000 |
| Total SBS34 SPOT | | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| Total For SBS34 | | | | | | | | | | 0.00 | 0 | 3,500,000,000 |
| SBS36 On 29/01/2020 Spot Bond | | | | | 0.00000 | 101.80785 | | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 8.16500 | 101.08683 | 8.16500 | 101.06449 | | | | 0.00 | 0 | 20,000,000 |
| Total SBS37 SPOT | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| Total For SBS37 | | | | | | | | | | 0.00 | 0 | 20,000,000 |
| SBS38 On 29/01/2025 Spot Bond | | | 9.21500 | 100.85414 | 9.21500 | 100.82904 | | | | 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 | | | 10.15500 | 98.61805 | 10.15500 | 98.59106 | | | | 0.00 | 0 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| SBS4 On 16/11/2021 Spot Bond | | | 8.50500 | 103.31455 | 8.50500 | 103.29077 | | | | 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 | 101.63146 | | | | 0.00 | 0 | 0 |
| Total SBS40 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS40 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS41 On 12/11/2022 Spot Bond | | | 8.68000 | 107.67391 | 8.68000 | 107.64864 | | | | 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 | | | 9.30000 | 110.46504 | 9.30000 | 110.43730 | | | | 0.00 | 0 | 0 |
| Total SBS42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS42 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS43 On 12/11/2027 Spot Bond | | | 9.62500 | 110.90879 | 9.62500 | 110.87999 | | | | 0.00 | 0 | 0 |
| Total SBS43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS43 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS45 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.90553 | | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS46 On 15/02/2023 Spot Bond | | | 8.72000 | 107.40984 | 8.72000 | 107.38452 | | | | 0.00 | 0 | 0 |
| Total SBS46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS46 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS47 On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.54387 | | | | 0.00 | 0 | 0 |
| Total SBS47 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS47 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS48 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.56972 | | | | 0.00 | 3,600,000,000 | 1,000,000,000 |
| Total SBS48 SPOT | | | | | | | | | | 0.00 | 3,600,000,000 | 1,000,000,000 |
| Total For SBS48 | | | | | | | | | | 0.00 | 3,600,000,000 | 1,000,000,000 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 102.43123 | | | | 0.00 | 0 | 1,500,000,000 |
| Total SBS49 SPOT | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| Total For SBS49 | | | | | | | | | | 0.00 | 0 | 1,500,000,000 |
| SBS50 On 31/01/2022 Spot Bond | | | 9.04500 | 102.42404 | 9.04500 | 102.39901 | | | | 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 | | | 9.77500 | 9.77500 | 9.77500 | 101.43381 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total SBS51 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS51 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 103.50339 | | | | 0.00 | 58,000,000 | 649,000,000 |
| Total SBS52 SPOT | | | | | | | | | | 0.00 | 58,000,000 | 649,000,000 |
| Total For SBS52 | | | | | | | | | | 0.00 | 58,000,000 | 649,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 103.27220 | | | | 0.00 | 0 | 0 |
| Total SBS53 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS53 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS54 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.72776 | | | | 0.00 | 0 | 0 |
| Total SBS54 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS54 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS55 On 12/06/2022 Spot Bond | | | | | 0.00000 | 101.32915 | | | | 0.00 | 0 | 0 |
| Total SBS55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS55 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS56 On 12/06/2022 Spot Bond | | | 8.50000 | 8.50000 | 8.50000 | 103.77717 | | | | 0.00 | 0 | 0 |
| Total SBS56 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS56 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 101.29500 | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total SBS57 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| Total For SBS57 | | | | | | | | | | 0.00 | 100,000,000 | 100,000,000 |
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 102.35481 | | | | 0.00 | 0 | 480,000,000 |
| Total SBS58 SPOT | | | | | | | | | | 0.00 | 0 | 480,000,000 |
| Total For SBS58 | | | | | | | | | | 0.00 | 0 | 480,000,000 |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 101.73758 | | | | 0.00 | 0 | 0 |
| Total SBS59 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS59 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS60 On 18/01/2023 Spot Bond | | | | | 0.00000 | 102.44782 | | | | 0.00 | 0 | 6,000,000,000 |
| Total SBS60 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For SBS60 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.26686 | | | | 0.00 | 0 | 0 |
| Total SBS62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS62 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS63 On 31/01/2026 Spot Bond | | | | | 0.00000 | 101.28137 | | | | 0.00 | 0 | 0 |
| Total SBS63 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS63 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS64 On 31/01/2029 Spot Bond | | | | | 0.00000 | 101.31657 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------------|----------------------|
| Total SBS64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS64 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 4.12000 | 285.71139 | 4.12000 | 285.69625 | | | 329,600,000,000.00 | 80,000,000 | 370,000,000 |
| Total SBSI11 SPOT | | | | | | | | | 329,600,000,000.00 | 80,000,000 | 370,000,000 |
| Total For SBSI11 | | | | | | | | | 329,600,000,000.00 | 80,000,000 | 370,000,000 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.52000 | 4.52000 | 4.52000 | 201.72705 | | | 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 | 104.98549 | | | 0.00 | 0 | 900,000,000 |
| Total SBT101 SPOT | | | | | | | | | 0.00 | 0 | 900,000,000 |
| Total For SBT101 | | | | | | | | | 0.00 | 0 | 900,000,000 |
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 104.68732 | | | 0.00 | 40,000,000 | 1,140,000,000 |
| Total SBT102 SPOT | | | | | | | | | 0.00 | 40,000,000 | 1,140,000,000 |
| Total For SBT102 | | | | | | | | | 0.00 | 40,000,000 | 1,140,000,000 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 99.90928 | | | 0.00 | 0 | 0 |
| Total SBT103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT103 | | | | | | | | | 0.00 | 0 | 0 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 103.60484 | | | 0.00 | 0 | 0 |
| Total SBT201 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT201 | | | | | | | | | 0.00 | 0 | 0 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 100.65443 | | | 0.00 | 0 | 0 |
| Total SBT202 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT202 | | | | | | | | | 0.00 | 0 | 0 |
| SBT203 On 03/12/2023 Spot Bond | | | 9.91500 | 104.99132 | 9.91500 | 104.96341 | | | 0.00 | 0 | 0 |
| Total SBT203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT203 | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 102.60422 | | | 0.00 | 0 | 0 |
| Total SGI004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI004 | | | | | | | | | 0.00 | 0 | 0 |
| SGI005 On 10/07/2021 Spot Bond | | | | | 0.00000 | 102.60436 | | | 0.00 | 0 | 0 |
| Total SGI005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI005 | | | | | | | | | 0.00 | 0 | 0 |
| SGI006 On 11/07/2022 Spot Bond | | | | | 0.00000 | 102.36862 | | | 0.00 | 0 | 0 |
| Total SGI006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total SHI02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | | 0.00 | 0 | 0 |
| SHS11L On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | | 0.00 | 0 | 0 |
| Total SHS11U/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHS11U/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| SLI4 On 15/08/2021 Spot Bond | | | | | 0.00000 | 102.72287 | | | | 0.00 | 0 | 165,000,000 |
| Total SLI4 SPOT | | | | | | | | | | 0.00 | 0 | 165,000,000 |
| Total For SLI4 | | | | | | | | | | 0.00 | 0 | 165,000,000 |
| SLRA1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 100.95789 | | | | 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 | 100.98404 | | | | 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 | 100.93338 | | | | 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 | 100.95981 | | | | 0.00 | 0 | 0 |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.00011 | | | | 0.00 | 0 | 0 |
| Total SLRB1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.01039 | | | | 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 | 101.01242 | | | | 0.00 | 0 | 0 |
| Total SLRB3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.01779 | | | | 0.00 | 0 | 0 |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC1 On 15/08/2019 Spot Bond | | | | | 0.00000 | 101.08554 | | | | 0.00 | 0 | 0 |
| Total SLRC1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC1 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.10727 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.05770 | | | | 0.00 | 0 | 0 |
| Total SLRC3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.08099 | | | | 0.00 | 0 | 0 |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 103.54914 | | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 10.11500 | 10.11500 | 10.11500 | 110.70952 | | | | 0.00 | 0 | 1,550,000,000 |
| Total SNT03 SPOT | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| Total For SNT03 | | | | | | | | | | 0.00 | 0 | 1,550,000,000 |
| SNT04 On 27/06/2022 Spot Bond | | | | | 0.00000 | 101.37841 | | | | 0.00 | 90,000,000 | 45,000,000 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 90,000,000 | 45,000,000 |
| Total For SNT04 | | | | | | | | | | 0.00 | 90,000,000 | 45,000,000 |
| SPDA10 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.33375 | | | | 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 | 101.31751 | | | | 0.00 | 110,000,000 | 110,000,000 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 110,000,000 | 110,000,000 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 110,000,000 | 110,000,000 |
| SPDA12 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.30274 | | | | 0.00 | 220,000,000 | 220,000,000 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 220,000,000 | 220,000,000 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 220,000,000 | 220,000,000 |
| SPDA6 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.98408 | | | | 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 | 100.98769 | | | | 0.00 | 0 | 0 |
| Total SPDA7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA7 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 100.80262 | | | | 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 | 101.01192 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SPDA9 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA9 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 09/09/2019 Spot Bond | | | | | 0.00000 | 100.39085 | | | | 0.00 | 0 | 0 |
| Total SPG002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG002 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 101.77537 | | | | 0.00 | 0 | 0 |
| Total SPG003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG003 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 27/09/2023 Spot Bond | | | | | 0.00000 | 99.97617 | | | | 0.00 | 0 | 0 |
| Total SPG004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG004 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00: On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.26620 | | | | 0.00 | 0 | 0 |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | 0 |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS039U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS039U | | | | | | | | | | 0.00 | 0 | 0 |
| SS040L On 18/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS040U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS040U | | | | | | | | | | 0.00 | 0 | 0 |
| SS041L On 29/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS041U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS041U | | | | | | | | | | 0.00 | 0 | 0 |
| SS042L On 02/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS042U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS042U | | | | | | | | | | 0.00 | 0 | 0 |
| SS044L On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS044U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS044U | | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS046U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS046U | | | | | | | | | | 0.00 | 0 | 0 |
| SS047L On 15/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SS047U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS047U | | | | | | | | | | 0.00 | 0 | 0 |
| SS048L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-------------------|---------------|
| Total SS048U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS048U | | | | | | | | | 0.00 | 0 | 0 |
| SS049L On 24/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS049U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS049U | | | | | | | | | 0.00 | 0 | 0 |
| SS050L On 11/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS050U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS050U | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 8.48500 | 103.15851 | 8.48500 | 103.13495 | | | 0.00 | 0 | 0 |
| Total SSA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA06 | | | | | | | | | 0.00 | 0 | 0 |
| SSN00 On 31/03/2021 Spot Bond | | | 8.65500 | 96.47917 | 8.65500 | 96.45671 | | | 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 | | | 8.65500 | 96.47917 | 8.65500 | 96.45671 | | | 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 | | | 4.57000 | 4.57000 | 4.57000 | 122.97751 | | | 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 | | | 10.23500 | 104.12955 | 10.23500 | 104.10101 | | 1,023,500,000,000.00 | 100,000,000 | 50,000,000 | |
| Total SSN017 SPOT | | | | | | | | 1,023,500,000,000.00 | 100,000,000 | 50,000,000 | |
| Total For SSN017 | | | | | | | | 1,023,500,000,000.00 | 100,000,000 | 50,000,000 | |
| SSN02 On 28/02/2031 Spot Bond | | | 11.27500 | 72.83487 | 11.27500 | 72.81316 | | 1,127,500,000,000.00 | 100,000,000 | 50,000,000 | |
| Total SSN021 SPOT | | | | | | | | 1,127,500,000,000.00 | 100,000,000 | 50,000,000 | |
| Total For SSN021 | | | | | | | | 1,127,500,000,000.00 | 100,000,000 | 50,000,000 | |
| SSN02 On 25/09/2019 Spot Bond | | | | | 0.00000 | 100.02334 | | 0.00 | 0 | 0 | |
| Total SSN027 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SSN027 | | | | | | | | 0.00 | 0 | 0 | |
| SSN02 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.54296 | | 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 | 100.19641 | | 0.00 | 0 | 0 | |
| Total SSN033 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For SSN033 | | | | | | | | 0.00 | 0 | 0 | |
| SSN03 On 02/06/2020 Spot Bond | | | | | 0.00000 | 100.55632 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total SSN034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN034 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN034 On 17/11/2020 Spot Bond | | | | | 0.00000 | 100.91114 | | | | 0.00 | 0 | 0 |
| Total SSN035 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN035 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN035 On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.66597 | | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN037 On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 101.53209 | | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN038 On 13/10/2023 Spot Bond | | | | | 0.00000 | 101.75052 | | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN040 On 13/10/2023 Spot Bond | | | 9.26500 | 106.36144 | 9.26500 | 106.33498 | | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN041 On 31/01/2038 Spot Bond | | | 4.31000 | 104.23284 | 4.31000 | 104.22670 | | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN043 On 09/02/2027 Spot Bond | | | | | 0.00000 | 99.45636 | | | | 0.00 | 0 | 80,000,000 |
| Total SSN044 SPOT | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| Total For SSN044 | | | | | | | | | | 0.00 | 0 | 80,000,000 |
| SSN044 On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.40586 | | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN046 On 05/04/2027 Spot Bond | | | | | 0.00000 | 99.63911 | | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN047 On 08/12/2023 Spot Bond | | | 4.14000 | 4.14000 | 4.14000 | 285.46351 | | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN050 On 26/09/2020 Spot Bond | | | | | 0.00000 | 99.99977 | | | | 0.00 | 0 | 0 |
| Total SSN051 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN051 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN051 On 26/10/2020 Spot Bond | | | | | 0.00000 | 101.53474 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN052 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN052 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2020 Spot Bond | | | 7.13700 | 105.32226 | 7.13700 | 105.30196 | | | | 0.00 | 0 | 0 |
| Total SSN053 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN053 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2022 Spot Bond | | | | | 0.00000 | 101.40633 | | | | 0.00 | 0 | 0 |
| Total SSN054 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN054 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 03/11/2022 Spot Bond | | | | | 0.00000 | 101.22843 | | | | 0.00 | 0 | 0 |
| Total SSN055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN055 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 19/12/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN057 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 19/01/2023 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total SSN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN058 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 05/10/2022 Spot Bond | | | | | 0.00000 | 99.78879 | | | | 0.00 | 0 | 0 |
| Total SSN060 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN060 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/03/2028 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 171.90190 | | | | 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 | | | 3.95500 | 3.95500 | 3.95500 | 127.12516 | | | | 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 | | | 4.27000 | 4.27000 | 4.27000 | 104.82877 | | | | 0.00 | 0 | 0 |
| Total SSN063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN063 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/03/2029 Spot Bond | | | 4.06000 | 4.06000 | 4.06000 | 92.61473 | | | | 0.00 | 0 | 0 |
| Total SSN064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN064 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/03/2028 Spot Bond | | | 4.10000 | 4.10000 | 4.10000 | 171.90190 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total SSN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN066 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN066 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.65365 | | | | 0.00 | 0 | 0 |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN068 On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.64594 | | | | 0.00 | 0 | 0 |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN069 On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.62693 | | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN070 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 |
| SSN072 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.27181 | | | | 0.00 | 0 | 0 |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN073 On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.26769 | | | | 0.00 | 0 | 0 |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN074 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 |
| SSN075 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 |
| SSN076 On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.17258 | | | | 0.00 | 0 | 0 |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN077 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN077 On 13/07/2023 Spot Bond | | | | | 0.00000 | 101.77575 | | | | 0.00 | 0 | 0 |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN078 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN078 On 31/07/2021 Spot Bond | | | | | 0.00000 | 99.02400 | | | | 0.00 | 0 | 0 |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN079 On 16/08/2020 Spot Bond | | | | | 0.00000 | 101.17147 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08 On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.68883 | | | | 0.00 | 0 | 0 |
| Total SSN081 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN081 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08 On 12/09/2025 Spot Bond | | | | | 0.00000 | 100.36416 | | | | 0.00 | 0 | 0 |
| Total SSN082 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN082 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08 On 05/11/2023 Spot Bond | | | | | 0.00000 | 101.22360 | | | | 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 | | | 4.19500 | 4.19500 | 4.19500 | 208.76223 | | | | 0.00 | 0 | 0 |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08 On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN085 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN085 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08 On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.75500 | 96.32675 | 9.75500 | 96.30155 | | | | 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 | 100.93155 | | | | 0.00 | 250,026,360 | 365,013,180 |
| Total T12A11 SPOT | | | | | | | | | | 0.00 | 250,026,360 | 365,013,180 |
| Total For T12A11 | | | | | | | | | | 0.00 | 250,026,360 | 365,013,180 |
| T12A12 On 21/08/2019 Spot Bond | | | 8.23000 | 101.16194 | 8.23000 | 101.13986 | | | | 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 | 100.83258 | | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 8.13000 | 103.96265 | 8.13000 | 103.93978 | | | | 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 | 100.81141 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total T13A15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A15 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 8.23000 | 103.66208 | 8.23000 | 103.63899 | | | | 0.00 | 0 | 0 |
| Total T13A16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A16 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A19 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.67146 | | | | 0.00 | 0 | 0 |
| Total T13A19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A19 | | | | | | | | | | 0.00 | 0 | 0 |
| T13A20 On 21/08/2020 Spot Bond | | | 8.18000 | 102.93305 | 8.18000 | 102.91025 | | | | 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 | 100.74986 | | | | 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 | 100.79516 | | | | 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 | 100.81280 | | | | 0.00 | 0 | 0 |
| Total T14A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A11 | | | | | | | | | | 0.00 | 0 | 0 |
| T14A12 On 21/11/2021 Spot Bond | | | 8.55000 | 104.56174 | 8.55000 | 104.53755 | | | | 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 | 100.73715 | | | | 0.00 | 0 | 0 |
| Total T15OM3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM3 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS136 On 06/07/2020 Spot Bond | | | | | 0.00000 | 99.70717 | | | | 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 | 100.78648 | | | | 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 | 101.85312 | | | | 0.00 | 0 | 0 |
| Total TFS141 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS141 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS142 On 28/10/2021 Spot Bond | | | | | 0.00000 | 101.38295 | | | | 0.00 | 0 | 200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total TFS142 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For TFS142 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.38657 | | | | 0.00 | 0 | 0 |
| Total TFS144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS144 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.02438 | | | | 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 | 101.83153 | | | | 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 | 101.71832 | | | | 0.00 | 0 | 0 |
| Total TFS148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS148 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS14€ On 31/10/2021 Spot Bond | | | | | 0.00000 | 101.24485 | | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS151 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.59432 | | | | 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 | 101.34491 | | | | 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 | 101.71388 | | | | 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 | 101.79348 | | | | 0.00 | 0 | 500,000,000 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| TFS15€ On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.49693 | | | | 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 | 100.50694 | | | | 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 | 100.82872 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15E On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.13256 | | | | 0.00 | 0 | 0 |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS15E On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.13500 | | | | 0.00 | 0 | 0 |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS159 | | | | | | | | | | 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 |
| TH12A7 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.79522 | | | | 0.00 | 0 | 0 |
| Total TH12A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A7 On 21/08/2019 Spot Bond | | | 8.18000 | 8.18000 | 8.18000 | 101.22747 | | | | 0.00 | 0 | 0 |
| Total TH12A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.81307 | | | | 0.00 | 0 | 0 |
| Total TH12A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A8 On 21/08/2019 Spot Bond | | | 8.09000 | 100.97991 | 8.09000 | 100.95824 | | | | 0.00 | 0 | 0 |
| Total TH12A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12A9 On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.81307 | | | | 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 | | | 8.20000 | 100.82528 | 8.20000 | 100.80336 | | | | 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 | 100.85320 | | | | 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 | 100.85320 | | | | 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 | 100.85320 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH12B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12B On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.85320 | | | | 0.00 | 0 | 0 |
| Total TH12B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.23976 | | | | 0.00 | 0 | 0 |
| Total TH12C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.23976 | | | | 0.00 | 0 | 0 |
| Total TH12C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12C On 21/08/2019 Spot Bond | | | | | 0.00000 | 100.92448 | | | | 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 | 100.92359 | | | | 0.00 | 0 | 0 |
| Total TH12C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.21323 | | | | 0.00 | 0 | 0 |
| Total TH12D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.20933 | | | | 0.00 | 0 | 0 |
| Total TH12D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.23659 | | | | 0.00 | 0 | 0 |
| Total TH12D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH12D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH12D On 21/08/2019 Spot Bond | | | | | 0.00000 | 101.20791 | | | | 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 | 101.00975 | | | | 0.00 | 0 | 0 |
| Total TH13A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | 8.33000 | 102.14938 | 8.33000 | 102.12636 | | | | 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 | 101.62029 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A7 On 21/08/2020 Spot Bond | | | 8.22000 | 102.72666 | 8.22000 | 102.70380 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A8 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.85308 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.85397 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B2 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.87980 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.84217 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B4 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.85041 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B5 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.91541 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.92253 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C2 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.92431 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.92112 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C4 On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.96434 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C5 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.20839 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.20839 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.23495 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.19578 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D: On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.22610 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.08498 | | | | 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 | 100.82527 | | | | 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 | | | 8.38500 | 107.49157 | 8.38500 | 107.46719 | | | | 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 | 101.04881 | | | | 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 | 102.02266 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A: On 21/11/2021 Spot Bond | | | 8.43500 | 105.36833 | 8.43500 | 105.34428 | | | | 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 | 100.87955 | | | | 0.00 | 0 | 0 |
| Total TH14B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.32070 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH14B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.84218 | | | | 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 | 100.92400 | | | | 0.00 | 0 | 0 |
| Total TH14C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.30594 | | | | 0.00 | 0 | 0 |
| Total TH14C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14C: On 21/11/2021 Spot Bond | | | | | 0.00000 | 100.89556 | | | | 0.00 | 0 | 0 |
| Total TH14C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.18999 | | | | 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 | 101.17141 | | | | 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 | 102.26878 | | | | 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 | 100.78603 | | | | 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 | 100.80397 | | | | 0.00 | 0 | 0 |
| Total TH15A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 103.36566 | | | | 0.00 | 0 | 0 |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A: On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.78068 | | | | 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 | 100.61286 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A5 On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.77356 | | | | 0.00 | 0 | 0 |
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A7 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.78258 | | | | 0.00 | 0 | 0 |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A8 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.82357 | | | | 0.00 | 0 | 0 |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.81644 | | | | 0.00 | 0 | 0 |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.58525 | | | | 0.00 | 0 | 0 |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.86542 | | | | 0.00 | 0 | 0 |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.46825 | | | | 0.00 | 0 | 0 |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.84405 | | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C3 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.12386 | | | | 0.00 | 0 | 0 |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D1 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.07954 | | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D2 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.03340 | | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH9A12 On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.82354 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total TH9A12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH9A12 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9B-On 18/07/2019 Spot Bond | | | | | 0.00000 | 101.73427 | | | | 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 | 102.61948 | | | | 0.00 | 0 | 0 |
| Total THE9C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9C4 | | | | | | | | | | 0.00 | 0 | 0 |
| THE9D-On 18/07/2019 Spot Bond | | | | | 0.00000 | 102.73868 | | | | 0.00 | 0 | 0 |
| Total THE9D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For THE9D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 7.97000 | 7.97000 | 7.97000 | 98.79850 | | | | 0.00 | 0 | 0 |
| Total TL20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20 | | | | | | | | | | 0.00 | 0 | 0 |
| TL20/R-On 22/02/2020 Spot Bond | | | 100.00000 | 56.42770 | 100.00000 | 56.32064 | | | | 0.00 | 0 | 0 |
| TL20/R-On 25/11/2020 Spot Bond | | | 10.00000 | 105.02900 | 10.00000 | 105.00100 | | | | 0.00 | 0 | 0 |
| Total TL20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| TL21U On 09/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TL21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL21U | | | | | | | | | | 0.00 | 0 | 0 |
| TL22 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.52183 | | | | 0.00 | 0 | 0 |
| Total TL22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL22 | | | | | | | | | | 0.00 | 0 | 0 |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.51256 | | | | 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 | | | 9.05500 | 100.48646 | 9.05500 | 100.46227 | | | | 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 | | | 9.56500 | 100.60679 | 9.56500 | 100.58125 | | | | 0.00 | 0 | 0 |
| Total TL25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL25 | | | | | | | | | | 0.00 | 0 | 0 |
| TL26 On 25/11/2024 Spot Bond | | | | | 0.00000 | 101.83063 | | | | 0.00 | 0 | 0 |
| Total TL26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL26 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-----------------------|-----------------------|---------------|
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 101.73462 | | | 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 | | | 10.00500 | 100.66868 | 10.00500 | 100.64167 | | | 0.00 | 0 | 0 |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL28 | | | | | | | | | 0.00 | 0 | 0 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.51041 | | | 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 | 0.00000 | | | 0.00 | 0 | 0 |
| Total TLC05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC05 | | | | | | | | | 0.00 | 0 | 0 |
| TLC06 On 22/03/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total TLC06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC06 | | | | | | | | | 0.00 | 0 | 0 |
| TLC07 On 17/09/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 190,000,000,000,000.00 | 11,900,000,000 | 40,300,000,000 | |
| Total TLC07 SPOT | | | | | | | | 10,000,000,000,000.00 | 11,900,000,000 | 40,300,000,000 | |
| Total For TLC07 | | | | | | | | 10,000,000,000,000.00 | 11,900,000,000 | 40,300,000,000 | |
| TLC08 On 27/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 80,000,000,000 | |
| Total TLC08 SPOT | | | | | | | | 0.00 | 0 | 80,000,000,000 | |
| Total For TLC08 | | | | | | | | 0.00 | 0 | 80,000,000,000 | |
| TN20 On 17/09/2020 Spot Bond | | | 8.31500 | 103.25107 | 8.31500 | 103.22821 | | 26,667,868,000,000.00 | 3,207,200,000 | 32,264,233,200 | |
| Total TN20 SPOT | | | | | | | | 16,667,868,000,000.00 | 3,207,200,000 | 32,264,233,200 | |
| Total For TN20 | | | | | | | | 16,667,868,000,000.00 | 3,207,200,000 | 32,264,233,200 | |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 37.84332 | 100.00000 | 37.76001 | | 0.00 | 0 | 0 | |
| Total TN20/R208 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN20/R208 | | | | | | | | 0.00 | 0 | 0 | |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total TN20U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For TN20U | | | | | | | | 0.00 | 0 | 0 | |
| TN21U On 13/05/2021 Spot Bond | | | 100.00000 | 28.91603 | 100.00000 | 28.85132 | | 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 | | | 9.46000 | 109.10003 | 9.46000 | 109.07219 | | 5,804,656,000,000.00 | 613,600,000 | 21,186,800,000 | |
| Total TN23 SPOT | | | | | | | | 5,804,656,000,000.00 | 613,600,000 | 21,186,800,000 | |
| Total For TN23 | | | | | | | | 5,804,656,000,000.00 | 613,600,000 | 21,186,800,000 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|-----------------------|-----------------------|
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 16.93295 | 100.00000 | 16.89507 | | | 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 | | | 10.43500 | 96.63809 | 10.43500 | 96.61093 | | | 0.00 | 0 | 23,190,133,200 |
| Total TN25 SPOT | | | | | | | | | 0.00 | 0 | 23,190,133,200 |
| Total For TN25 | | | | | | | | | 0.00 | 0 | 23,190,133,200 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 10.80194 | 100.00000 | 10.77776 | | | 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 | | | 10.53500 | 94.12472 | 10.53500 | 94.09803 | | 10,535,000,000,000.00 | 1,000,000,000 | 950,000,000 | |
| Total TN27 SPOT | | | | | | | | 10,535,000,000,000.00 | 1,000,000,000 | 950,000,000 | |
| Total For TN27 | | | | | | | | 10,535,000,000,000.00 | 1,000,000,000 | 950,000,000 | |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 12.07203 | 100.00000 | 12.04503 | | | 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 | | | 11.08000 | 101.13965 | 11.08000 | 101.10969 | | 6,204,800,000,000.00 | 560,000,000 | 12,020,000,000 | |
| Total TN30 SPOT | | | | | | | | 6,204,800,000,000.00 | 560,000,000 | 12,020,000,000 | |
| Total For TN30 | | | | | | | | 6,204,800,000,000.00 | 560,000,000 | 12,020,000,000 | |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 123.47465 | 8.00000 | 123.44805 | | | 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 | | | 11.92000 | 95.97621 | 11.92000 | 95.94569 | | | 0.00 | 0 | 10,010,000,000 |
| Total TN40 SPOT | | | | | | | | | 0.00 | 0 | 10,010,000,000 |
| Total For TN40 | | | | | | | | | 0.00 | 0 | 10,010,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 104.98167 | 10.75000 | 104.95148 | | | 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 | 105.02900 | 10.00000 | 105.00100 | | | 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 | 101.74797 | | | 0.00 | 0 | 0 |
| Total TPDA05 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA05 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2020 Spot Bond | | | 8.69500 | 104.28789 | 8.69500 | 104.26338 | | | 0.00 | 0 | 0 |
| Total TPDA08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA08 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TRA2A: On 14/12/2020 Spot Bond | | | 8.48000 | 104.57661 | 8.48000 | 104.55275 | | | | 0.00 | 0 | 0 |
| Total TRA2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2A: On 14/12/2020 Spot Bond | | | 8.28000 | 8.28000 | 8.28000 | 104.90882 | | | | 0.00 | 0 | 0 |
| Total TRA2A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.31745 | | | | 0.00 | 0 | 0 |
| Total TRA2B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2B: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.32546 | | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.35903 | | | | 0.00 | 0 | 0 |
| Total TRA2C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.37179 | | | | 0.00 | 0 | 0 |
| Total TRA2C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.45444 | | | | 0.00 | 0 | 0 |
| Total TRA2D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA2D: On 14/12/2020 Spot Bond | | | | | 0.00000 | 100.45444 | | | | 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 | 100.96142 | | | | 0.00 | 0 | 0 |
| Total TRA3A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.98535 | | | | 0.00 | 0 | 0 |
| Total TRA3A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | 8.96500 | 103.49610 | 8.96500 | 103.47102 | | | | 0.00 | 0 | 0 |
| Total TRA3A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 100.95601 | | | | 0.00 | 0 | 0 |
| Total TRA3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A6 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TRA3A On 14/11/2022 Spot Bond | | | | | 0.00000 | 100.97669 | | | 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 | 101.14098 | | | 0.00 | 0 | 0 |
| Total TRA3B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA3B On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.11830 | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2020 Spot Bond | | | | | 0.00000 | 100.27263 | | | 0.00 | 0 | 0 |
| Total TRA4A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2022 Spot Bond | | | | | 0.00000 | 100.29185 | | | 0.00 | 0 | 0 |
| Total TRA4A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.30072 | | | 0.00 | 0 | 0 |
| Total TRA4A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A3 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A On 13/04/2024 Spot Bond | | | 9.26500 | 101.21445 | 9.26500 | 100.11781 | | | 0.00 | 0 | 0 |
| Total TRA4A4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A4 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4B On 13/04/2024 Spot Bond | | | | | 0.00000 | 100.33441 | | | 0.00 | 0 | 0 |
| Total TRA4B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4B1 | | | | | | | | | 0.00 | 0 | 0 |
| TRQ11 On 15/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TRQ11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ11U | | | | | | | | | 0.00 | 0 | 0 |
| TRQ12 On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TRQ12U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ12U | | | | | | | | | 0.00 | 0 | 0 |
| TRQ13 On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TRQ13U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ13U | | | | | | | | | 0.00 | 0 | 0 |
| TRQ14 On 15/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TRQ14U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ14U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|----------------------|-----------------------|---------------|
| TSE01L On 31/07/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE01U | | | | | | | | | | 0.00 | 0 | 0 |
| TSE03L On 31/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TSE03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSE03U | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22E On 19/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 100,000,000,000,000.00 | | 1,000,000,000 | 20,500,000,000 | |
| Total TSP228 SPOT | | | | | | | | 10,000,000,000,000.00 | | 1,000,000,000 | 20,500,000,000 | |
| Total For TSP228 | | | | | | | | 10,000,000,000,000.00 | | 1,000,000,000 | 20,500,000,000 | |
| TTO01L On 28/08/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TTO01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TTO01U | | | | | | | | | | 0.00 | 0 | 0 |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 102.58672 | | | | 0.00 | 0 | 0 |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 103.05269 | | | | 0.00 | 0 | 0 |
| Total TU1B11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1B11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1D11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 103.24868 | | | | 0.00 | 0 | 0 |
| Total TU1D11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1D11 | | | | | | | | | | 0.00 | 0 | 0 |
| TUHF0 On 26/01/2020 Spot Bond | | | | | 0.00000 | 102.55192 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 09/10/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TWC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC281 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 08/04/2019 Spot Bond | | | | | 0.00000 | 101.58871 | | | | 0.00 | 0 | 0 |
| Total TWC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC289 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 15/04/2019 Spot Bond | | | | | 0.00000 | 101.47836 | | | | 0.00 | 0 | 0 |
| Total TWC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC290 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 18/04/2019 Spot Bond | | | | | 0.00000 | 101.33611 | | | | 0.00 | 0 | 0 |
| Total TWC291 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC291 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| TWC29 On 24/04/2019 Spot Bond | | | | | 0.00000 | 101.27348 | | | | 0.00 | 0 | 0 |
| Total TWC292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC292 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 30/04/2019 Spot Bond | | | | | 0.00000 | 101.14822 | | | | 0.00 | 0 | 0 |
| Total TWC293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC293 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 15/05/2019 Spot Bond | | | | | 0.00000 | 101.11233 | | | | 0.00 | 0 | 0 |
| Total TWC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC294 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC29 On 29/05/2019 Spot Bond | | | | | 0.00000 | 100.56293 | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total TWC295 SPOT | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| Total For TWC295 | | | | | | | | | | 0.00 | 500,000,000 | 500,000,000 |
| TWC29 On 05/06/2019 Spot Bond | | | | | 0.00000 | 100.39666 | | | | 0.00 | 0 | 0 |
| Total TWC296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC296 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 8.86300 | 103.91082 | 8.86300 | 103.88633 | | | | 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 | | | 10.63500 | 103.79874 | 10.63500 | 103.76953 | | | | 0.00 | 0 | 10,000,000 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 10,000,000 |
| VCJA1U On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA2U On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA3U On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA4U 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 |
| VCJA5U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| VCJA6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA8L On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB2L On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3L On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB4L On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB5L On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB6L On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB7L On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB8L On 20/04/2047 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1L On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA1U | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| Total For VCPA6U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA7I On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA7U | | | | | | | | | 0.00 | 0 | 0 |
| VCPA8I On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPA8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA8U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB1 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB1U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB2 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB2U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB3 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB3U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB3U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB4 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB4U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB4U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB5U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB5U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| VCPB6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB6U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB6U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB7U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB7U | | | | | | | | | 0.00 | 0 | 0 |
| VCPB8 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VCPB8U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB8U | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA09U | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| 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 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 100.43572 | | | | 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 | 99.93280 | | | | 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 | 102.27387 | | | | 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 | 101.89670 | | | | 0.00 | 0 | 0 |
| Total VKE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE10 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE11 On 20/04/2023 Spot Bond | | | | | 0.00000 | 101.56846 | | | | 0.00 | 0 | 0 |
| Total VKE11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE11 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE12 On 03/05/2021 Spot Bond | | | | | 0.00000 | 101.39892 | | | | 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 | 100.75940 | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |
| Total For VKE13 | | | | | | | | | | 0.00 | 400,000,000 | 200,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.65829 | | | | 0.00 | 0 | 0 |
| Total VKE14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE14 | | | | | | | | | | 0.00 | 0 | 0 |
| VPA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VR841L On 11/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR841U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR841U | | | | | | | | | | 0.00 | 0 | 0 |
| VR842L On 18/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR842U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR842U | | | | | | | | | | 0.00 | 0 | 0 |
| VR843L On 25/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR843U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR843U | | | | | | | | | | 0.00 | 0 | 0 |
| VR844L On 25/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR844U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR844U | | | | | | | | | | 0.00 | 0 | 0 |
| VR845L On 26/04/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR845U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR845U | | | | | | | | | | 0.00 | 0 | 0 |
| VR846L On 28/05/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR846U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR846U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 102.24407 | | | | 0.00 | 100,000,000 | 2,000,000,000 |
| Total WHL01 SPOT | | | | | | | | | | 0.00 | 100,000,000 | 2,000,000,000 |
| Total For WHL01 | | | | | | | | | | 0.00 | 100,000,000 | 2,000,000,000 |
| WHL01 On 27/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL02 On 02/10/2021 Spot Bond | | | | | 0.00000 | 99.86849 | | | | 0.00 | 0 | 1,000,000,000 |
| Total WHL02 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For WHL02 | | | | | | | | | | 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 |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------|------------------------|------------------------|
| WHL02 On 27/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL02U | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 02/10/2023 Spot Bond | | | | | 0.00000 | 100.08300 | | | 0.00 | 0 | 1,000,000,000 |
| Total WHL03 SPOT | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For WHL03 | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| WHL03 On 18/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03U | | | | | | | | | 0.00 | 0 | 0 |
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL04U | | | | | | | | | 0.00 | 0 | 0 |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WHL05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL05U | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | 0.00 | 0 | 0 |
| WSP3 On 28/05/2019 Spot Bond | | | 7.24500 | 103.22960 | 7.24500 | 103.20936 | | | 0.00 | 0 | 0 |
| Total WSP3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP3 | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 7.22000 | 104.90591 | 7.22000 | 104.88536 | | | 0.00 | 0 | 0 |
| Total WSP4 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP4 | | | | | | | | | 0.00 | 0 | 0 |
| WSP5 On 28/05/2021 Spot Bond | | | 7.91000 | 105.07500 | 7.91000 | 105.05249 | | | 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 | 27.39375 | 100.00000 | 27.33245 | | | 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 | | | 6.63000 | 96.73906 | 6.63000 | 96.72163 | | | 0.00 | 0 | 0 |
| Total Z083 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For Z083 | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | 1.34e+017 | 155,821,210,760 | 301,532,733,506 |
| Total for SPOT : | | | | | | | | | 1.34e+017 | 155,821,210,760 | 301,532,733,506 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|----------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------|------------------|-----------------|
| Total Futures | | | | | | | | | 1.34e+017 | 155,821,212,247 | 301,533,516,302 |
| Total Options | | | | | | | | | 0.00 | 0 | 128,290 |
| Grand Total: | | | | | | | | | 1.34e+017 | 155,821,212,247 | 301,533,644,592 |