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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2019

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| ES33 On 07/11/2019 Bond Future | | | 10.91511 | 77.07271 | 10.89626 | 77.18204 | | | 0.00 | 0 | 350 |
| ES33 On 06/02/2020 Bond Future | | | 11.03595 | 78.45610 | 11.01686 | 78.56479 | | | 0.00 | 0 | 0 |
| ES33 On 07/05/2020 Bond Future | | | 11.15329 | 76.10291 | 11.13335 | 76.21443 | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | 0.00 | 0 | 350 |
| Total For ES33 | | | | | | | | | 0.00 | 0 | 350 |
| ES42 On 07/11/2019 Bond Future | | | 11.25946 | 77.99527 | 11.24060 | 78.11950 | | | 0.00 | 0 | 4,919 |
| ES42 On 06/02/2020 Bond Future | | | 11.37508 | 79.39519 | 11.35595 | 79.51901 | | | 0.00 | 0 | 0 |
| ES42 On 07/05/2020 Bond Future | | | 11.49210 | 76.58853 | 11.47214 | 76.71542 | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | 0.00 | 0 | 4,919 |
| Total For ES42 | | | | | | | | | 0.00 | 0 | 4,919 |
| I2025 On 07/11/2019 Bond Future | | | 137.82352 | 137.82352 | 137.70496 | 137.70496 | | | 0.00 | 0 | 1,461 |
| I2025 On 06/02/2020 Bond Future | | | 138.85722 | 138.85722 | 138.73184 | 138.73184 | | | 0.00 | 0 | 0 |
| I2025 On 07/05/2020 Bond Future | | | 141.43981 | 141.43981 | 141.31346 | 141.31346 | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | 0.00 | 0 | 1,461 |
| Total For I2025 | | | | | | | | | 0.00 | 0 | 1,461 |
| I2029 On 07/11/2019 Bond Future | | | 102.33332 | 102.33332 | 102.29550 | 102.29550 | | | 0.00 | 0 | 4,260 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| I2029 | On | 06/02/2020 | Bond Future | | | 104.19525 | 104.19525 | 104.15336 | 104.15336 | | | 0.00 | 0 | 0 |
| I2029 | On | 07/05/2020 | Bond Future | | | 105.02053 | 105.02053 | 104.97892 | 104.97892 | | | 0.00 | 0 | 0 |
| Total I2029 Future | | | | | | | | | | | | 0.00 | 0 | 4,260 |
| Total For I2029 | | | | | | | | | | | | 0.00 | 0 | 4,260 |
| I2033 | On | 07/11/2019 | Bond Future | | | 102.56653 | 102.56653 | 102.52819 | 102.52819 | | | 0.00 | 0 | 6,260 |
| I2033 | On | 06/02/2020 | Bond Future | | | 104.43272 | 104.43272 | 104.39029 | 104.39029 | | | 0.00 | 0 | 0 |
| I2033 | On | 07/05/2020 | Bond Future | | | 105.17949 | 105.17949 | 105.13715 | 105.13715 | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | | | 0.00 | 0 | 6,260 |
| Total For I2033 | | | | | | | | | | | | 0.00 | 0 | 6,260 |
| I2038 | On | 07/11/2019 | Bond Future | | | 120.61303 | 120.61303 | 120.56816 | 120.56816 | | | 0.00 | 0 | 21,883 |
| I2038 | On | 06/02/2020 | Bond Future | | | 121.14948 | 121.14948 | 121.09954 | 121.09954 | | | 0.00 | 0 | 0 |
| I2038 | On | 07/05/2020 | Bond Future | | | 123.40270 | 123.40270 | 123.35315 | 123.35315 | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | | | 0.00 | 0 | 21,883 |
| Total For I2038 | | | | | | | | | | | | 0.00 | 0 | 21,883 |
| I2046 | On | 07/11/2019 | Bond Future | | | 111.80396 | 111.80396 | 111.65989 | 111.65989 | | | 0.00 | 0 | 17,994 |
| I2046 | On | 06/02/2020 | Bond Future | | | 113.83820 | 113.83820 | 113.68773 | 113.68773 | | | 0.00 | 0 | 0 |
| I2046 | On | 07/05/2020 | Bond Future | | | 114.20725 | 114.20725 | 114.05504 | 114.05504 | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | | | 0.00 | 0 | 17,994 |
| Total For I2046 | | | | | | | | | | | | 0.00 | 0 | 17,994 |
| I2050 | On | 07/11/2019 | Bond Future | | | 116.36383 | 116.36383 | 116.32043 | 116.32043 | | | 0.00 | 0 | 12,916 |
| I2050 | On | 06/02/2020 | Bond Future | | | 116.64563 | 116.64563 | 116.59727 | 116.59727 | | | 0.00 | 0 | 0 |
| I2050 | On | 07/05/2020 | Bond Future | | | 118.81498 | 118.81498 | 118.76712 | 118.76712 | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | | | 0.00 | 0 | 12,916 |
| Total For I2050 | | | | | | | | | | | | 0.00 | 0 | 12,916 |
| R186 | On | 07/11/2019 | Bond Future | | | 8.36840 | 115.36034 | 8.34372 | 115.49995 | | 5.79 | 67,485,798.90 | 585 | 127,262 |
| R186 | On | 06/02/2020 | Bond Future | | | 8.42259 | 112.12710 | 8.39736 | 112.26538 | | 6.02 | 0.00 | 0 | 5,040 |
| R186 | On | 07/05/2020 | Bond Future | | | 8.47247 | 114.18608 | 8.44570 | 114.32808 | | 6.07 | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | | | 67,485,798.90 | 585 | 132,302 |
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Call | | | 2,375.28000 | 2.37528 | 2,252,480 | 6.24 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.73 | Put | | | 215.71000 | 0.21571 | 232,520 | 6.24 | 0.00 | 0 | 4,955 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Put | | | 1,222.69000 | 1.22269 | 1,299,490 | 5.78 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.23 | Call | | | 576.47000 | 0.57647 | 513,660 | 5.78 | 0.00 | 0 | 4,955 |
| R186 | On | 07/11/2019 | Bond Future | 8.20 | Call | | | 511.51000 | 0.51151 | 453,260 | 5.76 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.20 | Put | | | 1,329.01000 | 1.32901 | 1,410,370 | 5.76 | 0.00 | 0 | 7,500 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Put | | | 88.99000 | 0.08899 | 95,750 | 6.48 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.25 | Put | | | 1,154.90000 | 1.15490 | 1,228,640 | 5.79 | 0.00 | 0 | 3,750 |
| R186 | On | 07/11/2019 | Bond Future | 8.25 | Call | | | 622.68000 | 0.62268 | 556,810 | 5.79 | 0.00 | 0 | 3,750 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 3,450.62000 | 3.45062 | 3,317,460 | 6.49 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 85.18000 | 0.08518 | 91,630 | 6.49 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Call | | | 3,501.37000 | 3.50137 | 3,367,910 | 6.50 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.96 | Put | | | 81.52000 | 0.08152 | 87,670 | 6.50 | 0.00 | 0 | 0 |
| R186 | On | 07/11/2019 | Bond Future | 8.94 | Call | | | 3,400.00000 | 3.40000 | 3,267,150 | 6.48 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Put | | | 1,251.37000 | 1.25137 | 1,302,380 | 6.25 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Call | | | 2,172.90000 | 2.17290 | 2,084,950 | 6.26 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.57 | Put | | | 1,231.15000 | 1.23115 | 1,281,480 | 6.26 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Call | | | 2,105.04000 | 2.10504 | 2,018,460 | 6.24 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 3,841.26000 | 3.84126 | 3,729,500 | 6.73 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 598.11000 | 0.59811 | 624,630 | 6.73 | 0.00 | 0 | 1,007 |
| R186 | On | 06/02/2020 | Bond Future | 8.50 | Call | | | 1,939.71000 | 1.93971 | 1,856,650 | 6.19 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.55 | Put | | | 1,271.86000 | 1.27186 | 1,323,560 | 6.24 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.50 | Put | | | 1,378.57000 | 1.37857 | 1,433,790 | 6.19 | 0.00 | 0 | 1,007 |
| R186 | On | 06/02/2020 | Bond Future | 8.56 | Call | | | 2,138.85000 | 2.13885 | 2,051,580 | 6.25 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.11 | Put | | | 2,514.47000 | 2.51447 | 2,599,350 | 5.95 | 0.00 | 0 | 0 |
| R186 | On | 06/02/2020 | Bond Future | 8.11 | Call | | | 923.87000 | 0.92387 | 870,470 | 5.95 | 0.00 | 0 | 1,007 |
| R186 | On | 07/05/2020 | Bond Future | 8.08 | Call | | | 1,218.22000 | 1.21822 | 1,163,600 | 5.75 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.08 | Put | | | 3,181.75000 | 3.18175 | 3,269,130 | 5.75 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Call | | | 1,239.62000 | 1.23962 | 1,184,390 | 5.76 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.09 | Put | | | 3,148.86000 | 3.14886 | 3,235,630 | 5.76 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Call | | | 1,197.05000 | 1.19705 | 1,143,030 | 5.74 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Call | | | 445.34000 | 0.44534 | 418,080 | 5.36 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Put | | | 2,572.98000 | 2.57298 | 2,648,230 | 5.91 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.28 | Call | | | 1,688.78000 | 1.68878 | 1,622,030 | 5.91 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Call | | | 3,756.59000 | 3.75659 | 3,655,790 | 6.48 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.07 | Put | | | 3,214.89000 | 3.21489 | 3,302,870 | 5.74 | 0.00 | 0 | 0 |
| R186 | On | 07/05/2020 | Bond Future | 8.93 | Put | | | 1,223.31000 | 1.22331 | 1,264,510 | 6.48 | 0.00 | 0 | 6,000 |
| R186 | On | 07/05/2020 | Bond Future | 7.60 | Put | | | 5,054.26000 | 5.05426 | 5,169,000 | 5.36 | 0.00 | 0 | 0 |
| Total R186 Option | | | | | | | | | | | | 0.00 | 0 | 45,931 |
| Total For R186 | | | | | | | | | | | | 67,485,798.90 | 585 | 178,233 |
| R197 | On | 07/11/2019 | Bond Future | | | 308.61749 | 308.61749 | 308.50823 | 308.50823 | | | 0.00 | 0 | 2,507 |
| R197 | On | 06/02/2020 | Bond Future | | | 306.57809 | 306.57809 | 306.45323 | 306.45323 | | | 0.00 | 0 | 40 |
| R197 | On | 07/05/2020 | Bond Future | | | 312.28008 | 312.28008 | 312.15600 | 312.15600 | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | | | 0.00 | 0 | 2,547 |
| Total For R197 | | | | | | | | | | | | 0.00 | 0 | 2,547 |
| R202 | On | 07/11/2019 | Bond Future | | | 233.30874 | 233.30874 | 233.22169 | 233.22169 | | | 0.00 | 0 | 9,010 |
| R202 | On | 06/02/2020 | Bond Future | | | 233.48791 | 233.48791 | 233.38987 | 233.38987 | | | 0.00 | 0 | 0 |
| R202 | On | 07/05/2020 | Bond Future | | | 237.83045 | 237.83045 | 237.73290 | 237.73290 | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | | | 0.00 | 0 | 9,010 |
| Total For R202 | | | | | | | | | | | | 0.00 | 0 | 9,010 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R2023 | On | 07/11/2019 | Bond Future | | | 7.46633 | 102.36176 | 7.44115 | 102.43464 | | 2.40 | 0.00 | 0 | 54,077 |
| R2023 | On | 06/02/2020 | Bond Future | | | 7.49098 | 104.19909 | 7.46472 | 104.26981 | | 2.49 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | | | 7.48969 | 102.17962 | 7.46042 | 102.25273 | | 2.62 | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | | | 0.00 | 0 | 54,077 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Put | | | 25.62000 | 0.02562 | 28,540 | 3.03 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Call | | | 1,598.56000 | 1.59856 | 1,528,460 | 3.04 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.99 | Put | | | 24.51000 | 0.02451 | 27,290 | 3.04 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Call | | | 1,625.94000 | 1.62594 | 1,555,710 | 3.06 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 8.00 | Put | | | 23.49000 | 0.02349 | 26,140 | 3.06 | 0.00 | 0 | 0 |
| R2023 | On | 07/11/2019 | Bond Future | 7.98 | Call | | | 1,571.27000 | 1.57127 | 1,501,310 | 3.03 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Call | | | 696.52000 | 0.69652 | 656,490 | 2.51 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.52 | Put | | | 547.71000 | 0.54771 | 578,400 | 2.51 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Call | | | 712.97000 | 0.71297 | 672,460 | 2.51 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.53 | Put | | | 537.27000 | 0.53727 | 567,480 | 2.51 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Call | | | 729.60000 | 0.72960 | 688,600 | 2.52 | 0.00 | 0 | 0 |
| R2023 | On | 06/02/2020 | Bond Future | 7.54 | Put | | | 527.01000 | 0.52701 | 556,730 | 2.52 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Put | | | 1,597.32000 | 1.59732 | 1,654,040 | 2.18 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Call | | | 195.61000 | 0.19561 | 180,010 | 2.16 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.89 | Put | | | 1,633.62000 | 1.63362 | 1,691,130 | 2.16 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.90 | Call | | | 202.80000 | 0.20280 | 186,810 | 2.17 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.90 | Put | | | 1,615.39000 | 1.61539 | 1,672,510 | 2.17 | 0.00 | 0 | 0 |
| R2023 | On | 07/05/2020 | Bond Future | 6.91 | Call | | | 210.16000 | 0.21016 | 193,770 | 2.18 | 0.00 | 0 | 0 |
| Total R2023 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | | | 0.00 | 0 | 54,077 |
| R2030 | On | 07/11/2019 | Bond Future | | | 9.04711 | 95.35159 | 9.02767 | 95.47372 | | 8.39 | 0.00 | 0 | 73,194 |
| R2030 | On | 06/02/2020 | Bond Future | | | 9.11173 | 93.05445 | 9.09206 | 93.17555 | | 8.73 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | | | 9.17580 | 94.76321 | 9.15520 | 94.88752 | | 8.96 | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | | | 0.00 | 0 | 73,194 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Put | | | 233.55000 | 0.23355 | 244,190 | 9.07 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.30 | Call | | | 2,121.05000 | 2.12105 | 2,019,600 | 8.78 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.30 | Put | | | 429.31000 | 0.42931 | 449,990 | 8.78 | 0.00 | 0 | 2,750 |
| R2030 | On | 07/11/2019 | Bond Future | 9.20 | Call | | | 1,678.29000 | 1.67829 | 1,585,280 | 8.63 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.20 | Put | | | 603.00000 | 0.60300 | 632,120 | 8.63 | 0.00 | 0 | 2,750 |
| R2030 | On | 07/11/2019 | Bond Future | 9.25 | Call | | | 1,892.93000 | 1.89293 | 1,795,450 | 8.69 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.25 | Put | | | 508.73000 | 0.50873 | 533,380 | 8.69 | 0.00 | 0 | 5,333 |
| R2030 | On | 07/11/2019 | Bond Future | 9.35 | Call | | | 2,358.62000 | 2.35862 | 2,253,690 | 8.86 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.35 | Put | | | 360.70000 | 0.36070 | 377,900 | 8.86 | 0.00 | 0 | 2,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.85 | Call | | | 5,037.12000 | 5.03712 | 4,916,600 | 9.68 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.85 | Put | | | 50.88000 | 0.05088 | 52,490 | 9.68 | 0.00 | 0 | 2,500 |
| R2030 | On | 07/11/2019 | Bond Future | 8.40 | Put | | | 4,106.79000 | 4.10679 | 4,220,460 | 7.72 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|----------------|
| R2030 | On | 07/11/2019 | Bond Future | 8.40 | Call | | | 47.51000 | 0.04751 | 39,050 | 7.72 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.95 | Call | | | 800.58000 | 0.80058 | 736,020 | 8.34 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.95 | Put | | | 1,290.64000 | 1.29064 | 1,348,210 | 8.34 | 0.00 | 0 | 5,000 |
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Put | | | 3,077.13000 | 3.07713 | 3,179,410 | 7.87 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.57 | Call | | | 139.88000 | 0.13988 | 120,030 | 7.87 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Put | | | 781.84000 | 0.78184 | 819,070 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.12 | Call | | | 1,360.00000 | 1.36000 | 1,275,100 | 8.53 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 4,199.23000 | 4.19923 | 4,080,760 | 9.46 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 95.64000 | 0.09564 | 99,300 | 9.46 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Put | | | 2,907.59000 | 2.90759 | 3,007,110 | 7.91 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 8.60 | Call | | | 166.57000 | 0.16657 | 143,960 | 7.91 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Put | | | 832.30000 | 0.83230 | 871,720 | 8.51 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Call | | | 3,064.78000 | 3.06478 | 2,952,430 | 9.10 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.49 | Put | | | 216.74000 | 0.21674 | 226,520 | 9.10 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.47 | Call | | | 2,960.79000 | 2.96079 | 2,849,300 | 9.07 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.10 | Call | | | 1,285.63000 | 1.28563 | 1,202,920 | 8.51 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Call | | | 4,532.91000 | 4.53291 | 4,413,460 | 9.55 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.76 | Put | | | 74.85000 | 0.07485 | 77,530 | 9.55 | 0.00 | 0 | 5,500 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Call | | | 3,012.66000 | 3.01266 | 2,900,740 | 9.09 | 0.00 | 0 | 0 |
| R2030 | On | 07/11/2019 | Bond Future | 9.48 | Put | | | 225.00000 | 0.22500 | 235,210 | 9.09 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Put | | | 1,786.77000 | 1.78677 | 1,835,550 | 8.89 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Call | | | 2,177.00000 | 2.17700 | 2,104,080 | 8.90 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.16 | Put | | | 1,759.60000 | 1.75960 | 1,807,780 | 8.90 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Call | | | 2,108.82000 | 2.10882 | 2,037,110 | 8.88 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.14 | Put | | | 1,814.04000 | 1.81404 | 1,863,430 | 8.88 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 2,232.96000 | 2.23296 | 2,291,090 | 8.73 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 1,663.41000 | 1.66341 | 1,600,440 | 8.73 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 4,803.89000 | 4.80389 | 4,900,040 | 8.05 | 0.00 | 0 | 0 |
| R2030 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 407.67000 | 0.40767 | 382,720 | 8.05 | 0.00 | 0 | 5,820 |
| R2030 | On | 06/02/2020 | Bond Future | 9.15 | Call | | | 2,142.89000 | 2.14289 | 2,070,570 | 8.89 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Call | | | 1,635.58000 | 1.63558 | 1,583,440 | 8.76 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.79 | Put | | | 3,876.18000 | 3.87618 | 3,948,350 | 8.76 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Call | | | 1,660.21000 | 1.66021 | 1,607,580 | 8.77 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.80 | Put | | | 3,838.52000 | 3.83852 | 3,910,200 | 8.77 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Call | | | 1,610.89000 | 1.61089 | 1,559,240 | 8.75 | 0.00 | 0 | 0 |
| R2030 | On | 07/05/2020 | Bond Future | 8.78 | Put | | | 3,913.83000 | 3.91383 | 3,986,490 | 8.75 | 0.00 | 0 | 0 |
| Total R2030 Option | | | | | | | | | | | | 0.00 | 0 | 48,973 |
| Total For R2030 | | | | | | | | | | | | 0.00 | 0 | 122,167 |
| R2032 | On | 07/11/2019 | Bond Future | | | 9.37952 | 92.78060 | 9.37031 | 92.84347 | | 9.69 | 3,896,785.20 | 42 | 48,176 |
| R2032 | On | 06/02/2020 | Bond Future | | | 9.44986 | 94.44592 | 9.44078 | 94.50685 | | 9.64 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|---------------|
| R2032 | On | 07/05/2020 | Bond Future | | | 9.51789 | 92.02024 | 9.50834 | 92.08323 | | 10.42 | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | | | 3,896,785.20 | 42 | 48,176 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Call | | | 2,645.74000 | 2.64574 | 2,584,850 | 10.47 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.70 | Put | | | 431.73000 | 0.43173 | 433,710 | 10.47 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Call | | | 2,697.83000 | 2.69783 | 2,636,710 | 10.49 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.71 | Put | | | 417.83000 | 0.41783 | 419,580 | 10.49 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Call | | | 2,750.16000 | 2.75016 | 2,688,830 | 10.51 | 0.00 | 0 | 0 |
| R2032 | On | 07/11/2019 | Bond Future | 9.72 | Put | | | 404.23000 | 0.40423 | 405,770 | 10.51 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Put | | | 2,276.60000 | 2.27660 | 2,299,490 | 9.52 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Call | | | 1,934.37000 | 1.93437 | 1,896,970 | 9.50 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.38 | Put | | | 2,343.65000 | 2.34365 | 2,367,180 | 9.50 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Call | | | 1,968.17000 | 1.96817 | 1,930,450 | 9.51 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.39 | Put | | | 2,309.94000 | 2.30994 | 2,333,150 | 9.51 | 0.00 | 0 | 0 |
| R2032 | On | 06/02/2020 | Bond Future | 9.40 | Call | | | 2,002.27000 | 2.00227 | 1,964,230 | 9.52 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Call | | | 1,961.39000 | 1.96139 | 1,930,010 | 10.07 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.19 | Put | | | 4,095.89000 | 4.09589 | 4,127,500 | 10.07 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Call | | | 1,904.01000 | 1.90401 | 1,873,150 | 10.04 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.17 | Put | | | 4,174.89000 | 4.17489 | 4,207,020 | 10.04 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Call | | | 1,932.45000 | 1.93245 | 1,901,330 | 10.06 | 0.00 | 0 | 0 |
| R2032 | On | 07/05/2020 | Bond Future | 9.18 | Put | | | 4,135.10000 | 4.13510 | 4,166,970 | 10.06 | 0.00 | 0 | 0 |
| Total R2032 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | | | 3,896,785.20 | 42 | 48,176 |
| R2035 | On | 07/11/2019 | Bond Future | | | 9.66249 | 95.53860 | 9.64320 | 95.68431 | | 10.52 | 61,049,165.40 | 639 | 99,455 |
| R2035 | On | 06/02/2020 | Bond Future | | | 9.74006 | 97.25348 | 9.72054 | 97.39856 | | 10.47 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | | | 9.80900 | 94.53558 | 9.78869 | 94.68435 | | 11.39 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | | | 9.87464 | 96.31347 | 9.85592 | 96.44858 | | 11.75 | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | | | 61,049,165.40 | 639 | 99,455 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Put | | | 5,744.53000 | 5.74453 | 5,883,700 | 9.50 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 8.92 | Call | | | 34.13000 | 0.03413 | 27,590 | 9.50 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Put | | | 1,828.62000 | 1.82862 | 1,901,860 | 10.55 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.52 | Call | | | 890.14000 | 0.89014 | 817,670 | 10.55 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 10.21 | Call | | | 4,370.73000 | 4.37073 | 4,233,080 | 11.95 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Put | | | 663.68000 | 0.66368 | 691,860 | 11.22 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Call | | | 2,482.99000 | 2.48299 | 2,364,550 | 11.24 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.89 | Put | | | 643.51000 | 0.64351 | 670,780 | 11.24 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Call | | | 2,376.67000 | 2.37667 | 2,260,070 | 11.20 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 10.21 | Put | | | 224.22000 | 0.22422 | 232,280 | 11.95 | 0.00 | 0 | 3,500 |
| R2035 | On | 07/11/2019 | Bond Future | 9.87 | Put | | | 684.27000 | 0.68427 | 713,380 | 11.20 | 0.00 | 0 | 0 |
| R2035 | On | 07/11/2019 | Bond Future | 9.88 | Call | | | 2,429.66000 | 2.42966 | 2,312,130 | 11.22 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Call | | | 1,957.61000 | 1.95761 | 1,883,640 | 10.27 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R2035 | On | 06/02/2020 | Bond Future | 9.60 | Put | | | 2,860.89000 | 2.86089 | 2,932,000 | 10.27 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Call | | | 1,993.05000 | 1.99305 | 1,918,320 | 10.28 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.61 | Put | | | 2,820.91000 | 2.82091 | 2,891,260 | 10.28 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Call | | | 1,922.28000 | 1.92228 | 1,849,080 | 10.25 | 0.00 | 0 | 0 |
| R2035 | On | 06/02/2020 | Bond Future | 9.59 | Put | | | 2,901.07000 | 2.90107 | 2,972,950 | 10.25 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Put | | | 4,521.66000 | 4.52166 | 4,602,790 | 11.09 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 4,608.63000 | 4.60863 | 4,690,900 | 11.06 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Call | | | 7,948.44000 | 7.94844 | 7,826,210 | 13.05 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 10.75 | Put | | | 1,272.46000 | 1.27246 | 1,299,000 | 13.05 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Call | | | 2,260.57000 | 2.26057 | 2,193,500 | 11.07 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.48 | Put | | | 4,565.12000 | 4.56512 | 4,646,820 | 11.07 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.49 | Call | | | 2,293.06000 | 2.29306 | 2,225,420 | 11.09 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Put | | | 6,400.79000 | 6.40079 | 6,504,140 | 10.49 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.11 | Call | | | 1,223.25000 | 1.22325 | 1,177,830 | 10.49 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Put | | | 3,488.28000 | 3.48828 | 3,554,980 | 11.39 | 0.00 | 0 | 0 |
| R2035 | On | 07/05/2020 | Bond Future | 9.75 | Call | | | 3,203.91000 | 3.20391 | 3,121,840 | 11.39 | 0.00 | 0 | 5,000 |
| R2035 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 2,228.04000 | 2.22804 | 2,161,540 | 11.06 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Call | | | 4,960.76000 | 4.96076 | 4,880,510 | 13.35 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.92 | Put | | | 4,499.45000 | 4.49945 | 4,554,310 | 13.35 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Call | | | 4,999.22000 | 4.99922 | 4,918,650 | 13.36 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.93 | Put | | | 4,466.22000 | 4.46622 | 4,520,760 | 13.36 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Call | | | 4,922.07000 | 4.92207 | 4,842,160 | 13.34 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.91 | Put | | | 4,532.53000 | 4.53253 | 4,587,730 | 13.34 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 8,534.40000 | 8.53440 | 8,622,350 | 12.46 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 2,037.88000 | 2.03788 | 1,990,720 | 12.46 | 0.00 | 0 | 24,761 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Put | | | 9,996.03000 | 9.99603 | 10,093,130 | 12.19 | 0.00 | 0 | 0 |
| R2035 | On | 06/08/2020 | Bond Future | 8.75 | Call | | | 1,478.24000 | 1.47824 | 1,440,230 | 12.19 | 0.00 | 0 | 3,000 |
| Total R2035 Option | | | | | | | | | | | | 0.00 | 0 | 53,261 |
| Total For R2035 | | | | | | | | | | | | 61,049,165.40 | 639 | 152,716 |
| R2037 | On | 07/11/2019 | Bond Future | | | 9.79573 | 91.69876 | 9.77639 | 91.84538 | | 11.16 | 3,576,251.64 | 39 | 67,339 |
| R2037 | On | 06/02/2020 | Bond Future | | | 9.86885 | 89.08552 | 9.84930 | 89.23162 | | 11.64 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | | | 9.94128 | 90.72142 | 9.92096 | 90.87118 | | 12.10 | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | | | 3,576,251.64 | 39 | 67,339 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Call | | | 2,150.81000 | 2.15081 | 2,037,790 | 11.52 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.96 | Put | | | 773.32000 | 0.77332 | 806,920 | 11.52 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Call | | | 2,201.16000 | 2.20116 | 2,087,110 | 11.54 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.97 | Put | | | 749.57000 | 0.74957 | 782,140 | 11.54 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Call | | | 2,100.96000 | 2.10096 | 1,989,000 | 11.51 | 0.00 | 0 | 0 |
| R2037 | On | 07/11/2019 | Bond Future | 9.95 | Put | | | 797.66000 | 0.79766 | 832,320 | 11.51 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Put | | | 3,237.33000 | 3.23733 | 3,313,370 | 11.51 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Call | | | 1,837.15000 | 1.83715 | 1,766,330 | 11.52 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.67 | Put | | | 3,194.06000 | 3.19406 | 3,269,340 | 11.52 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Call | | | 1,871.02000 | 1.87102 | 1,799,440 | 11.54 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.68 | Put | | | 3,151.44000 | 3.15144 | 3,225,960 | 11.54 | 0.00 | 0 | 0 |
| R2037 | On | 06/02/2020 | Bond Future | 9.66 | Call | | | 1,803.83000 | 1.80383 | 1,733,770 | 11.51 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Call | | | 2,293.85000 | 2.29385 | 2,226,720 | 11.91 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.59 | Put | | | 4,787.70000 | 4.78770 | 4,870,330 | 11.91 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Call | | | 2,325.50000 | 2.32550 | 2,257,810 | 11.92 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.60 | Put | | | 4,742.47000 | 4.74247 | 4,824,540 | 11.92 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Call | | | 2,357.39000 | 2.35739 | 2,289,140 | 11.93 | 0.00 | 0 | 0 |
| R2037 | On | 07/05/2020 | Bond Future | 9.61 | Put | | | 4,697.57000 | 4.69757 | 4,779,080 | 11.93 | 0.00 | 0 | 0 |
| Total R2037 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | | | 3,576,251.64 | 39 | 67,339 |
| R2040 | On | 07/11/2019 | Bond Future | | | 9.93625 | 94.42060 | 9.91187 | 94.61818 | | 11.58 | 8,120,171.60 | 86 | 43,506 |
| R2040 | On | 06/02/2020 | Bond Future | | | 10.01063 | 91.60557 | 9.98585 | 91.80360 | | 12.11 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | | | 10.08424 | 93.28782 | 10.05854 | 93.49047 | | 12.60 | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | | | 8,120,171.60 | 86 | 43,506 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 1,016.88000 | 1.01688 | 920,720 | 11.67 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Put | | | 5,274.40000 | 5.27440 | 5,455,680 | 10.65 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.30 | Call | | | 86.63000 | 0.08663 | 70,330 | 10.65 | 0.00 | 0 | 1,260 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Put | | | 1,010.94000 | 1.01094 | 1,069,560 | 12.13 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Call | | | 2,093.12000 | 2.09312 | 1,952,620 | 12.16 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.05 | Put | | | 982.51000 | 0.98251 | 1,039,590 | 12.16 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 1,991.19000 | 1.99119 | 1,853,790 | 12.11 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 1,040.06000 | 1.04006 | 1,100,240 | 12.11 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 1,932.24000 | 1.93224 | 2,033,660 | 11.67 | 0.00 | 0 | 0 |
| R2040 | On | 07/11/2019 | Bond Future | 10.04 | Call | | | 2,041.87000 | 2.04187 | 1,902,910 | 12.13 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Call | | | 1,693.74000 | 1.69374 | 1,608,010 | 11.69 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.74 | Put | | | 3,695.83000 | 3.69583 | 3,808,130 | 11.69 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.00 | Put | | | 8,655.02000 | 8.65502 | 8,835,100 | 10.24 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.00 | Call | | | 192.23000 | 0.19223 | 174,280 | 10.24 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Call | | | 1,728.98000 | 1.72898 | 1,642,180 | 11.71 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.75 | Put | | | 3,648.29000 | 3.64829 | 3,759,520 | 11.71 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Call | | | 1,763.14000 | 1.76314 | 1,675,290 | 11.73 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 9.76 | Put | | | 3,599.79000 | 3.59979 | 3,709,970 | 11.73 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Put | | | 14,242.92000 | 14.24292 | 14,438,590 | 10.24 | 0.00 | 0 | 0 |
| R2040 | On | 06/02/2020 | Bond Future | 8.40 | Call | | | 18.07000 | 0.01807 | 15,710 | 10.24 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.73 | Put | | | 5,077.63000 | 5.07763 | 5,191,850 | 12.25 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Call | | | 2,457.68000 | 2.45768 | 2,368,470 | 12.26 | 0.00 | 0 | 0 |
| R2040 | On | 07/05/2020 | Bond Future | 9.74 | Put | | | 5,029.92000 | 5.02992 | 5,143,360 | 12.26 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2040 On 07/05/2020 Bond Future | 9.75 | Call | | | 2,492.82000 | 2.49282 | 2,402,850 | 12.28 | 0.00 | 0 | 0 |
| R2040 On 07/05/2020 Bond Future | 9.75 | Put | | | 4,982.58000 | 4.98258 | 5,095,260 | 12.28 | 0.00 | 0 | 0 |
| R2040 On 07/05/2020 Bond Future | 9.73 | Call | | | 2,422.79000 | 2.42279 | 2,334,360 | 12.25 | 0.00 | 0 | 0 |
| Total R2040 Option | | | | | | | | | 0.00 | 0 | 2,520 |
| Total For R2040 | | | | | | | | | 8,120,171.60 | 86 | 46,026 |
| R2044 On 07/11/2019 Bond Future | | | 9.99035 | 91.20231 | 9.97101 | 91.36138 | | 12.20 | 0.00 | 0 | 38,007 |
| R2044 On 06/02/2020 Bond Future | | | 10.06250 | 88.45481 | 10.04292 | 88.61372 | | 12.76 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | | | 10.13379 | 90.07914 | 10.11347 | 90.24199 | | 13.29 | 0.00 | 0 | 0 |
| R2044 On 06/08/2020 Bond Future | | | 10.20352 | 87.38834 | 10.18453 | 87.53857 | | 14.45 | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | 0.00 | 0 | 38,007 |
| R2044 On 07/11/2019 Bond Future | 9.74 | Put | | | 2,570.03000 | 2.57003 | 2,667,960 | 11.71 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 9.74 | Call | | | 632.58000 | 0.63258 | 571,440 | 11.71 | 0.00 | 0 | 328 |
| R2044 On 07/11/2019 Bond Future | 10.52 | Call | | | 4,586.94000 | 4.58694 | 4,437,330 | 13.38 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.07 | Put | | | 1,075.32000 | 1.07532 | 1,122,120 | 12.33 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.05 | Call | | | 1,787.21000 | 1.78721 | 1,677,610 | 12.30 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.52 | Put | | | 250.57000 | 0.25057 | 260,030 | 13.38 | 0.00 | 0 | 328 |
| R2044 On 07/11/2019 Bond Future | 10.05 | Put | | | 1,140.52000 | 1.14052 | 1,189,990 | 12.30 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 9.19 | Put | | | 6,866.53000 | 6.86653 | 7,020,730 | 10.85 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 9.19 | Call | | | 23.66000 | 0.02366 | 18,790 | 10.85 | 0.00 | 0 | 328 |
| R2044 On 07/11/2019 Bond Future | 10.06 | Call | | | 1,835.55000 | 1.83555 | 1,724,600 | 12.32 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.06 | Put | | | 1,107.55000 | 1.10755 | 1,155,670 | 12.32 | 0.00 | 0 | 0 |
| R2044 On 07/11/2019 Bond Future | 10.07 | Call | | | 1,884.51000 | 1.88451 | 1,772,240 | 12.33 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.09 | Put | | | 8,573.21000 | 8.57321 | 8,715,250 | 10.89 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.09 | Call | | | 224.22000 | 0.22422 | 207,350 | 10.89 | 0.00 | 0 | 328 |
| R2044 On 06/02/2020 Bond Future | 9.74 | Put | | | 4,077.07000 | 4.07707 | 4,169,400 | 12.33 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.74 | Call | | | 1,556.43000 | 1.55643 | 1,489,850 | 12.33 | 0.00 | 0 | 328 |
| R2044 On 06/02/2020 Bond Future | 10.78 | Put | | | 942.36000 | 0.94236 | 967,430 | 14.51 | 0.00 | 0 | 328 |
| R2044 On 06/02/2020 Bond Future | 9.77 | Call | | | 1,655.68000 | 1.65568 | 1,586,520 | 12.38 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.77 | Put | | | 3,921.38000 | 3.92138 | 4,011,130 | 12.38 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.78 | Call | | | 1,688.93000 | 1.68893 | 1,618,920 | 12.40 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.78 | Put | | | 3,869.91000 | 3.86991 | 3,958,810 | 12.40 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.76 | Call | | | 1,622.61000 | 1.62261 | 1,554,300 | 12.37 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 9.76 | Put | | | 3,973.16000 | 3.97316 | 4,063,760 | 12.37 | 0.00 | 0 | 0 |
| R2044 On 06/02/2020 Bond Future | 10.78 | Call | | | 6,609.15000 | 6.60915 | 6,475,310 | 14.51 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.33 | Put | | | 7,832.38000 | 7.83238 | 7,950,790 | 12.18 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.33 | Call | | | 1,148.76000 | 1.14876 | 1,104,320 | 12.18 | 0.00 | 0 | 100 |
| R2044 On 07/05/2020 Bond Future | 9.98 | Put | | | 4,293.96000 | 4.29396 | 4,371,740 | 13.26 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 9.98 | Call | | | 3,211.66000 | 3.21166 | 3,126,590 | 13.26 | 0.00 | 0 | 100 |
| R2044 On 07/05/2020 Bond Future | 11.09 | Call | | | 8,720.74000 | 8.72074 | 8,586,880 | 15.24 | 0.00 | 0 | 0 |
| R2044 On 07/05/2020 Bond Future | 11.09 | Put | | | 1,432.32000 | 1.43232 | 1,461,310 | 15.24 | 0.00 | 0 | 100 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|---------------|
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Put | | | 8,312.36000 | 8.31236 | 8,435,070 | 12.04 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.26 | Call | | | 991.00000 | 0.99100 | 950,860 | 12.04 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Put | | | 4,601.65000 | 4.60165 | 4,683,600 | 13.17 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.91 | Call | | | 2,942.81000 | 2.94281 | 2,861,910 | 13.17 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Call | | | 8,362.20000 | 8.36220 | 8,230,530 | 15.24 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 11.02 | Put | | | 1,561.65000 | 1.56165 | 1,592,830 | 15.24 | 0.00 | 0 | 556 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Call | | | 2,544.54000 | 2.54454 | 2,470,340 | 13.03 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.80 | Put | | | 5,121.99000 | 5.12199 | 5,210,640 | 13.03 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Call | | | 2,579.46000 | 2.57946 | 2,504,640 | 13.04 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.81 | Put | | | 5,072.76000 | 5.07276 | 5,160,790 | 13.04 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Call | | | 2,509.88000 | 2.50988 | 2,436,290 | 13.01 | 0.00 | 0 | 0 |
| R2044 | On | 07/05/2020 | Bond Future | 9.79 | Put | | | 5,171.61000 | 5.17161 | 5,260,870 | 13.01 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Put | | | 2,643.19000 | 2.64319 | 2,681,400 | 15.86 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Call | | | 3,508.85000 | 3.50885 | 3,435,870 | 14.30 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.87 | Put | | | 6,061.19000 | 6.06119 | 6,138,440 | 14.30 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Call | | | 3,545.04000 | 3.54504 | 3,471,610 | 14.32 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.88 | Put | | | 6,014.33000 | 6.01433 | 6,091,130 | 14.32 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Call | | | 3,473.16000 | 3.47316 | 3,400,620 | 14.29 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Put | | | 11,321.54000 | 11.32154 | 11,437,310 | 13.21 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.01 | Call | | | 1,124.91000 | 1.12491 | 1,090,450 | 13.21 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Put | | | 7,121.18000 | 7.12118 | 7,207,850 | 14.06 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.66 | Call | | | 2,795.13000 | 2.79513 | 2,731,570 | 14.06 | 0.00 | 0 | 140 |
| R2044 | On | 06/08/2020 | Bond Future | 10.93 | Call | | | 8,230.74000 | 8.23074 | 8,118,720 | 15.86 | 0.00 | 0 | 0 |
| R2044 | On | 06/08/2020 | Bond Future | 9.86 | Put | | | 6,108.67000 | 6.10867 | 6,186,360 | 14.29 | 0.00 | 0 | 0 |
| Total R2044 Option | | | | | | | | | | | | 0.00 | 0 | 4,356 |
| Total For R2044 | | | | | | | | | | | | 0.00 | 0 | 42,363 |
| R2048 | On | 07/11/2019 | Bond Future | | | 9.98092 | 90.18969 | 9.96158 | 90.35317 | | 12.59 | 3,156,639.15 | 35 | 86,311 |
| R2048 | On | 06/02/2020 | Bond Future | | | 10.05454 | 91.80855 | 10.03495 | 91.97189 | | 12.55 | 0.00 | 0 | 100 |
| R2048 | On | 07/05/2020 | Bond Future | | | 10.12032 | 89.05415 | 10.10002 | 89.22143 | | 13.74 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | | | 10.18320 | 90.72902 | 10.16418 | 90.88392 | | 14.26 | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | | | 3,156,639.15 | 35 | 86,411 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Call | | | 1,723.96000 | 1.72396 | 1,614,320 | 12.63 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.02 | Put | | | 1,231.75000 | 1.23175 | 1,285,590 | 12.63 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Call | | | 1,772.30000 | 1.77230 | 1,661,220 | 12.65 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.03 | Put | | | 1,196.32000 | 1.19632 | 1,248,720 | 12.65 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Call | | | 1,676.39000 | 1.67639 | 1,568,210 | 12.61 | 0.00 | 0 | 0 |
| R2048 | On | 07/11/2019 | Bond Future | 10.01 | Put | | | 1,268.10000 | 1.26810 | 1,323,400 | 12.61 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Call | | | 1,502.71000 | 1.50271 | 1,436,650 | 12.05 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.71 | Put | | | 4,291.35000 | 4.29135 | 4,388,630 | 12.05 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Call | | | 1,536.48000 | 1.53648 | 1,469,500 | 12.08 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------|------------------|----------------|
| R2048 | On | 06/02/2020 | Bond Future | 9.72 | Put | | | 4,237.02000 | 4.23702 | 4,333,380 | 12.08 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Call | | | 1,469.36000 | 1.46936 | 1,404,210 | 12.03 | 0.00 | 0 | 0 |
| R2048 | On | 06/02/2020 | Bond Future | 9.70 | Put | | | 4,346.24000 | 4.34624 | 4,444,430 | 12.03 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.78 | Call | | | 2,566.76000 | 2.56676 | 2,491,060 | 13.44 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.78 | Put | | | 5,279.38000 | 5.27938 | 5,370,960 | 13.44 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.79 | Call | | | 2,602.35000 | 2.60235 | 2,526,020 | 13.45 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.79 | Put | | | 5,228.00000 | 5.22800 | 5,318,950 | 13.45 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.77 | Call | | | 2,531.17000 | 2.53117 | 2,456,110 | 13.43 | 0.00 | 0 | 0 |
| R2048 | On | 07/05/2020 | Bond Future | 9.77 | Put | | | 5,330.89000 | 5.33089 | 5,423,110 | 13.43 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 9.25 | Put | | | 10,224.58000 | 10.22458 | 10,327,370 | 15.03 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 9.25 | Call | | | 2,174.01000 | 2.17401 | 2,121,900 | 15.03 | 0.00 | 0 | 20,640 |
| R2048 | On | 06/08/2020 | Bond Future | 9.00 | Put | | | 12,023.80000 | 12.02380 | 12,137,340 | 14.68 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 9.00 | Call | | | 1,547.20000 | 1.54720 | 1,505,840 | 14.68 | 0.00 | 0 | 3,000 |
| R2048 | On | 06/08/2020 | Bond Future | 10.19 | Call | | | 5,533.92000 | 5.53392 | 5,442,530 | 16.25 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.19 | Put | | | 5,323.76000 | 5.32376 | 5,387,270 | 16.25 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.20 | Call | | | 5,576.67000 | 5.57667 | 5,484,910 | 16.27 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.20 | Put | | | 5,285.35000 | 5.28535 | 5,348,490 | 16.27 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.18 | Call | | | 5,491.31000 | 5.49131 | 5,400,290 | 16.24 | 0.00 | 0 | 0 |
| R2048 | On | 06/08/2020 | Bond Future | 10.18 | Put | | | 5,362.44000 | 5.36244 | 5,426,320 | 16.24 | 0.00 | 0 | 0 |
| Total R2048 Option | | | | | | | | | | | | 0.00 | 0 | 23,640 |
| Total For R2048 | | | | | | | | | | | | 3,156,639.15 | 35 | 110,051 |
| R207 | On | 07/11/2019 | Bond Future | | | 6.72275 | 102.41772 | 6.72545 | 102.41724 | | 0.06 | 0.00 | 0 | 3,123 |
| Total R207 Future | | | | | | | | | | | | 0.00 | 0 | 3,123 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.11 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.06 | Put | | | 834.81000 | 0.83481 | 834,330 | 0.11 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.11 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.07 | Put | | | 833.00000 | 0.83300 | 832,520 | 0.11 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Call | | | 0.00000 | 0.00000 | 0,000 | 0.11 | 0.00 | 0 | 0 |
| R207 | On | 07/11/2019 | Bond Future | 2.08 | Put | | | 831.20000 | 0.83120 | 830,720 | 0.11 | 0.00 | 0 | 0 |
| Total R207 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | | | 0.00 | 0 | 3,123 |
| R208 | On | 07/11/2019 | Bond Future | | | 6.58778 | 100.99429 | 6.58759 | 100.99454 | | 0.65 | 0.00 | 0 | 11,057 |
| R208 | On | 06/02/2020 | Bond Future | | | 6.42847 | 102.80709 | 6.43140 | 102.80392 | | 0.60 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | | | 6.13088 | 101.29127 | 6.13343 | 101.28909 | | 0.53 | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | | | 0.00 | 0 | 11,057 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Call | | | 335.83000 | 0.33583 | 335,190 | 0.69 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.84 | Put | | | 7.33000 | 0.00733 | 6,940 | 0.69 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Call | | | 311.81000 | 0.31181 | 311,110 | 0.69 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.82 | Put | | | 9.28000 | 0.00928 | 8,830 | 0.69 | 0.00 | 0 | 0 |
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Call | | | 323.80000 | 0.32380 | 323,130 | 0.69 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| R208 | On | 07/11/2019 | Bond Future | 6.83 | Put | | | 8.28000 | 0.00828 | 7,860 | 0.69 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Put | | | 350.30000 | 0.35030 | 347,320 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Call | | | 25.15000 | 0.02515 | 25,350 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.14 | Put | | | 340.94000 | 0.34094 | 337,970 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Call | | | 22.37000 | 0.02237 | 22,550 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.12 | Put | | | 359.89000 | 0.35989 | 356,900 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 06/02/2020 | Bond Future | 6.13 | Call | | | 23.65000 | 0.02365 | 23,840 | 0.51 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.81 | Call | | | 0.23000 | 0.00023 | 0,230 | 0.50 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.81 | Put | | | 1,140.49000 | 1.14049 | 1,138,310 | 0.50 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.82 | Call | | | 0.24000 | 0.00024 | 0,240 | 0.50 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.82 | Put | | | 1,131.81000 | 1.13181 | 1,129,630 | 0.50 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.80 | Call | | | 0.21000 | 0.00021 | 0,210 | 0.50 | 0.00 | 0 | 0 |
| R208 | On | 07/05/2020 | Bond Future | 4.80 | Put | | | 1,149.17000 | 1.14917 | 1,146,990 | 0.50 | 0.00 | 0 | 0 |
| Total R208 Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | | | 0.00 | 0 | 11,057 |
| R209 | On | 07/11/2019 | Bond Future | | | 9.65272 | 72.99389 | 9.63332 | 73.11924 | | 12.01 | 0.00 | 0 | 97,252 |
| R209 | On | 06/02/2020 | Bond Future | | | 9.71846 | 74.30410 | 9.69886 | 74.42922 | | 12.04 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | | | 9.78200 | 72.51702 | 9.76168 | 72.64519 | | 13.01 | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | | | 0.00 | 0 | 97,252 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Call | | | 1,826.94000 | 1.82694 | 1,730,920 | 12.60 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.81 | Put | | | 696.86000 | 0.69686 | 726,190 | 12.60 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Call | | | 1,869.89000 | 1.86989 | 1,772,990 | 12.62 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.82 | Put | | | 676.62000 | 0.67662 | 705,070 | 12.62 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Call | | | 1,784.41000 | 1.78441 | 1,689,290 | 12.57 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.33 | Call | | | 391.74000 | 0.39174 | 351,010 | 11.73 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.77 | Call | | | 1,659.51000 | 1.65951 | 1,567,190 | 12.50 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.77 | Put | | | 783.02000 | 0.78302 | 816,050 | 12.50 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.80 | Put | | | 717.60000 | 0.71760 | 747,830 | 12.57 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.50 | Put | | | 1,624.60000 | 1.62460 | 1,688,290 | 12.01 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 9.50 | Call | | | 754.60000 | 0.75460 | 692,940 | 12.01 | 0.00 | 0 | 5,000 |
| R209 | On | 07/11/2019 | Bond Future | 8.92 | Put | | | 4,873.54000 | 4.87354 | 4,991,990 | 11.00 | 0.00 | 0 | 0 |
| R209 | On | 07/11/2019 | Bond Future | 8.92 | Call | | | 37.90000 | 0.03790 | 31,000 | 11.00 | 0.00 | 0 | 8,000 |
| R209 | On | 07/11/2019 | Bond Future | 9.33 | Put | | | 2,393.18000 | 2.39318 | 2,477,800 | 11.73 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Call | | | 1,528.24000 | 1.52824 | 1,468,340 | 11.70 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.51 | Put | | | 2,750.00000 | 2.75000 | 2,815,220 | 11.70 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Call | | | 1,556.61000 | 1.55661 | 1,496,060 | 11.72 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.52 | Put | | | 2,712.94000 | 2.71294 | 2,777,510 | 11.72 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Call | | | 1,500.17000 | 1.50017 | 1,440,920 | 11.69 | 0.00 | 0 | 0 |
| R209 | On | 06/02/2020 | Bond Future | 9.50 | Put | | | 2,787.45000 | 2.78745 | 2,853,320 | 11.69 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Call | | | 2,004.80000 | 2.00480 | 1,946,110 | 12.60 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------|----|------------|-------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|----------------------|------------------|----------------|
| R209 | On | 07/05/2020 | Bond Future | 9.46 | Put | | | 3,947.05000 | 3.94705 | 4,016,530 | 12.60 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Call | | | 2,033.25000 | 2.03325 | 1,974,060 | 12.62 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.47 | Put | | | 3,909.92000 | 3.90992 | 3,978,900 | 12.62 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Call | | | 1,976.79000 | 1.97679 | 1,918,580 | 12.59 | 0.00 | 0 | 0 |
| R209 | On | 07/05/2020 | Bond Future | 9.45 | Put | | | 3,984.70000 | 3.98470 | 4,054,660 | 12.59 | 0.00 | 0 | 0 |
| Total R209 Option | | | | | | | | | | | | 0.00 | 0 | 29,000 |
| Total For R209 | | | | | | | | | | | | 0.00 | 0 | 126,252 |
| R210 | On | 07/11/2019 | Bond Future | | | 188.83481 | 188.83481 | 188.76529 | 188.76529 | | | 0.00 | 0 | 2,132 |
| R210 | On | 06/02/2020 | Bond Future | | | 192.27070 | 192.27070 | 192.19336 | 192.19336 | | | 0.00 | 0 | 0 |
| R210 | On | 07/05/2020 | Bond Future | | | 193.19651 | 193.19651 | 193.11962 | 193.11962 | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | | | 0.00 | 0 | 2,132 |
| Total For R210 | | | | | | | | | | | | 0.00 | 0 | 2,132 |
| R212 | On | 07/11/2019 | Bond Future | | | 162.45128 | 162.45128 | 162.39419 | 162.39419 | | | 0.00 | 0 | 7,384 |
| R212 | On | 06/02/2020 | Bond Future | | | 163.16120 | 163.16120 | 163.09757 | 163.09757 | | | 0.00 | 0 | 0 |
| R212 | On | 07/05/2020 | Bond Future | | | 166.19581 | 166.19581 | 166.13262 | 166.13262 | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | | | 0.00 | 0 | 7,384 |
| Total For R212 | | | | | | | | | | | | 0.00 | 0 | 7,384 |
| R213 | On | 07/11/2019 | Bond Future | | | 9.24470 | 85.85782 | 9.23041 | 85.94629 | | 9.40 | 19,403,867.32 | 226 | 23,319 |
| R213 | On | 06/02/2020 | Bond Future | | | 9.31551 | 87.39896 | 9.30118 | 87.48609 | | 9.41 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | | | 9.37734 | 85.45159 | 9.36235 | 85.54123 | | 10.08 | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | | | 19,403,867.32 | 226 | 23,319 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Call | | | 2,559.47000 | 2.55947 | 2,478,630 | 9.92 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.60 | Put | | | 310.42000 | 0.31042 | 318,050 | 9.92 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Call | | | 2,462.47000 | 2.46247 | 2,382,380 | 9.88 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.58 | Put | | | 333.07000 | 0.33307 | 341,450 | 9.88 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Call | | | 2,510.83000 | 2.51083 | 2,430,360 | 9.90 | 0.00 | 0 | 0 |
| R213 | On | 07/11/2019 | Bond Future | 9.59 | Put | | | 321.57000 | 0.32157 | 329,570 | 9.90 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Put | | | 2,055.39000 | 2.05539 | 2,092,040 | 9.43 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Call | | | 1,896.90000 | 1.89690 | 1,845,980 | 9.44 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.28 | Put | | | 2,025.91000 | 2.02591 | 2,062,120 | 9.44 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Call | | | 1,834.34000 | 1.83434 | 1,784,310 | 9.42 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.26 | Put | | | 2,085.41000 | 2.08541 | 2,122,510 | 9.42 | 0.00 | 0 | 0 |
| R213 | On | 06/02/2020 | Bond Future | 9.27 | Call | | | 1,865.38000 | 1.86538 | 1,814,900 | 9.43 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.00 | Put | | | 3,877.92000 | 3.87792 | 3,927,810 | 9.80 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.01 | Call | | | 1,697.01000 | 1.69701 | 1,656,900 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.01 | Put | | | 3,840.89000 | 3.84089 | 3,890,420 | 9.81 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.02 | Call | | | 1,722.07000 | 1.72207 | 1,681,610 | 9.82 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.02 | Put | | | 3,804.12000 | 3.80412 | 3,853,300 | 9.82 | 0.00 | 0 | 0 |
| R213 | On | 07/05/2020 | Bond Future | 9.00 | Call | | | 1,672.15000 | 1.67215 | 1,632,400 | 9.80 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------------|------------------|------------------|
| Total R213 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 19,403,867.32 | 226 | 23,319 |
| R214 On 07/11/2019 Bond Future | | | 9.91017 | 71.26655 | 9.89082 | 71.39574 | | 13.04 | | 10,404,916.30 | 146 | 16,236 |
| R214 On 06/02/2020 Bond Future | | | 9.98190 | 72.54575 | 9.96233 | 72.67480 | | 13.04 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | | | 10.04587 | 70.57943 | 10.02561 | 70.71161 | | 14.18 | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | | 10,404,916.30 | 146 | 16,236 |
| R214 On 07/11/2019 Bond Future | 10.01 | Call | | | 1,674.60000 | 1.67460 | 1,580,960 | 13.57 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.01 | Put | | | 884.87000 | 0.88487 | 920,420 | 13.57 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.02 | Call | | | 1,716.08000 | 1.71608 | 1,621,450 | 13.60 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.02 | Put | | | 860.73000 | 0.86073 | 895,290 | 13.60 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.00 | Call | | | 1,633.58000 | 1.63358 | 1,540,940 | 13.54 | | 0.00 | 0 | 0 |
| R214 On 07/11/2019 Bond Future | 10.00 | Put | | | 909.56000 | 0.90956 | 946,110 | 13.54 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.71 | Call | | | 1,442.55000 | 1.44255 | 1,384,440 | 12.55 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.71 | Put | | | 3,140.94000 | 3.14094 | 3,211,880 | 12.55 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.72 | Call | | | 1,471.51000 | 1.47151 | 1,412,710 | 12.57 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.72 | Put | | | 3,101.36000 | 3.10136 | 3,171,610 | 12.57 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.73 | Call | | | 1,500.61000 | 1.50061 | 1,441,130 | 12.59 | | 0.00 | 0 | 0 |
| R214 On 06/02/2020 Bond Future | 9.73 | Put | | | 3,062.02000 | 3.06202 | 3,131,590 | 12.59 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.76 | Call | | | 2,261.94000 | 2.26194 | 2,198,810 | 13.83 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.76 | Put | | | 4,032.20000 | 4.03220 | 4,101,250 | 13.83 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.77 | Call | | | 2,291.66000 | 2.29166 | 2,228,040 | 13.85 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.77 | Put | | | 3,993.99000 | 3.99399 | 4,062,550 | 13.85 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.75 | Call | | | 2,232.62000 | 2.23262 | 2,169,980 | 13.82 | | 0.00 | 0 | 0 |
| R214 On 07/05/2020 Bond Future | 9.75 | Put | | | 4,070.91000 | 4.07091 | 4,140,450 | 13.82 | | 0.00 | 0 | 0 |
| Total R214 Option | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | | 10,404,916.30 | 146 | 16,236 |
| Total for Bond | | | | | | | | | | 177,093,595.51 | 1,798 | 1,092,251 |
| E170 On 01/08/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total E170 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23 | | | | | | | | | | 0.00 | 0 | 0 |
| ES23A On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES23A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES23A | | | | | | | | | | 0.00 | 0 | 0 |
| ES26 On 25/01/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26 Future | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For ES26 | | | | | | | | | | 0.00 | 0 | 0 |
| ES26A On 02/04/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES26A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES26A | | | | | | | | | | 0.00 | 0 | 0 |
| ES33 On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33 | | | | | | | | | | 0.00 | 0 | 0 |
| ES33A On 15/09/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES33A Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES33A | | | | | | | | | | 0.00 | 0 | 0 |
| ES42 On 25/04/2042 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ES42 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42 | | | | | | | | | | 0.00 | 0 | 0 |
| I2025 On 31/01/2025 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2025 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| I2033 On 14/08/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| I2033 On 28/02/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2033 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2033 | | | | | | | | | | 0.00 | 0 | 0 |
| I2038 On 31/01/2038 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2038 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| I2046 On 31/03/2046 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2046 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2046 | | | | | | | | | | 0.00 | 0 | 0 |
| I2050 On 31/12/2050 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total I2050 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For I2050 | | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R186/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R186/R On 21/12/2026 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total R186/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R186/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R197 On 07/12/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R197 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R197 | | | | | | | | | | 0.00 | 0 | 0 |
| R202 On 07/12/2033 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R202 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R202 | | | | | | | | | | 0.00 | 0 | 0 |
| R2023 On 28/02/2023 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2023 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| R2030 On 31/01/2030 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2030 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2030 | | | | | | | | | | 0.00 | 0 | 0 |
| R2032 On 31/03/2032 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2032 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2032 | | | | | | | | | | 0.00 | 0 | 0 |
| R2035 On 28/02/2035 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2035 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2035 | | | | | | | | | | 0.00 | 0 | 0 |
| R2037 On 31/01/2037 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2037 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2037 | | | | | | | | | | 0.00 | 0 | 0 |
| R2040 On 06/10/2015 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| R2040 On 31/01/2040 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2040 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2040 | | | | | | | | | | 0.00 | 0 | 0 |
| R2044 On 31/01/2044 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2044 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2044 | | | | | | | | | | 0.00 | 0 | 0 |
| R2048 On 28/02/2048 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R2048 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R2048 | | | | | | | | | | 0.00 | 0 | 0 |
| R207 On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| R207/R On 15/01/2020 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R207/R203 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R207/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| R208 On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R208/R On 31/03/2021 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R208/R207 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R208/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| R209 On 31/03/2036 Price Contribution | | | 6.25000 | 6.25000 | 6.25000 | 6.25000 | | | | 0.00 | 0 | 0 |
| Total R209 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R204 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R204 | | | | | | | | | | 0.00 | 0 | 0 |
| R209/R On 31/03/2036 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R209/R208 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R209/R208 | | | | | | | | | | 0.00 | 0 | 0 |
| R210 On 31/03/2028 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R210 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R210 | | | | | | | | | | 0.00 | 0 | 0 |
| R212 On 31/01/2022 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R212 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R212 | | | | | | | | | | 0.00 | 0 | 0 |
| R213 On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213 | | | | | | | | | | 0.00 | 0 | 0 |
| R213/R On 28/02/2031 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total R213/R186 Future | | | | | | | | | | 0.00 | 0 | 0 |
| Total For R213/R186 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|---------------|
| R214 On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214 | | | | | | | | | 0.00 | 0 | 0 |
| R214/R On 28/02/2041 Price Contribution | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total R214/R209 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For R214/R209 | | | | | | | | | 0.00 | 0 | 0 |
| Total for Price Contribution | | | | | | | | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | | | 683.52000 | 683.52000 | 684.49500 | 684.49500 | | | 293,913,600.00 | 43 | 1,242 |
| GOVI On 06/02/2020 GOVI | | | 695.79000 | 695.79000 | 696.76000 | 696.76000 | | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | | | 708.56600 | 708.56600 | 709.56000 | 709.56000 | | | 0.00 | 0 | 0 |
| Total GOVI Future | | | | | | | | | 293,913,600.00 | 43 | 1,242 |
| GOVI On 07/11/2019 GOVI | 672.91 | Call | | | 115,850.00000 | 11.58500 | 106,100,000 | | 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 | | | 115,750.00000 | 11.57500 | 106,000,000 | | 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 | | | 115,950.00000 | 11.59500 | 106,200,000 | | 0.00 | 0 | 0 |
| GOVI On 07/11/2019 GOVI | 672.90 | Put | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.14 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.14 | Put | | | 63,800.00000 | 6.38000 | 73,500,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.15 | Put | | | 63,900.00000 | 6.39000 | 73,600,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 06/02/2020 GOVI | 703.13 | Put | | | 63,700.00000 | 6.37000 | 73,400,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 719.99 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 719.99 | Put | | | 104,300.00000 | 10.43000 | 114,240,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 720.00 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 720.00 | Put | | | 104,400.00000 | 10.44000 | 114,340,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 719.98 | Call | | | 0.00000 | 0.00000 | 0,000 | | 0.00 | 0 | 0 |
| GOVI On 07/05/2020 GOVI | 719.98 | Put | | | 104,200.00000 | 10.42000 | 114,140,000 | | 0.00 | 0 | 0 |
| Total GOVI Option | | | | | | | | | 0.00 | 0 | 0 |
| Total For GOVI | | | | | | | | | 293,913,600.00 | 43 | 1,242 |
| Total for GOVI | | | | | | | | | 293,913,600.00 | 43 | 1,242 |
| AL37 On 07/11/2019 Index Future | | | 664.26800 | 664.26800 | 664.78000 | 664.78000 | | | 0.00 | 0 | 0 |
| AL37 On 06/02/2020 Index Future | | | 676.19300 | 676.19300 | 676.69100 | 676.69100 | | | 0.00 | 0 | 0 |
| AL37 On 07/05/2020 Index Future | | | 688.60800 | 688.60800 | 689.12200 | 689.12200 | | | 0.00 | 0 | 0 |
| Total AL37 Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For AL37 | | | | | | | | | 0.00 | 0 | 0 |
| AL7T On 07/11/2019 Index Future | | | 771.42100 | 771.42100 | 772.34600 | 772.34600 | | | 0.00 | 0 | 120 |
| AL7T On 06/02/2020 Index Future | | | 785.26900 | 785.26900 | 786.18400 | 786.18400 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------|------------------|------------------|
| AL7T On 07/05/2020 Index Future | | | 799.68700 | 799.68700 | 800.62700 | 800.62700 | | | 0.00 | 0 | 0 |
| Total AL7T Future | | | | | | | | | 0.00 | 0 | 120 |
| Total For AL7T | | | | | | | | | 0.00 | 0 | 120 |
| ALBI On 07/11/2019 Index Future | | | 690.75200 | 690.75200 | 691.68600 | 691.68600 | | | 0.00 | 0 | 220 |
| ALBI On 06/02/2020 Index Future | | | 703.15100 | 703.15100 | 704.07900 | 704.07900 | | | 0.00 | 0 | 0 |
| ALBI On 07/05/2020 Index Future | | | 716.06200 | 716.06200 | 717.01400 | 717.01400 | | | 0.00 | 0 | 0 |
| Total ALBI Future | | | | | | | | | 0.00 | 0 | 220 |
| Total For ALBI | | | | | | | | | 0.00 | 0 | 220 |
| IGOV On 07/11/2019 Index Future | | | 262.39900 | 262.39900 | 262.36000 | 262.36000 | | | 0.00 | 0 | 1,070 |
| IGOV On 06/02/2020 Index Future | | | 267.17400 | 267.17400 | 267.12500 | 267.12500 | | | 0.00 | 0 | 0 |
| IGOV On 07/05/2020 Index Future | | | 272.14300 | 272.14300 | 272.09600 | 272.09600 | | | 0.00 | 0 | 0 |
| Total IGOV Future | | | | | | | | | 0.00 | 0 | 1,070 |
| Total For IGOV | | | | | | | | | 0.00 | 0 | 1,070 |
| Total for Index | | | | | | | | | 0.00 | 0 | 1,410 |
| JIBAR F On 18/12/2019 Jibar Future | | | 7.13000 | 92.87000 | 7.13000 | 92.87000 | | | 0.00 | 0 | 0 |
| Total Jibar Future | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR FUTURE | | | | | | | | | 0.00 | 0 | 0 |
| Total for Jibar | | | | | | | | | 0.00 | 0 | 0 |
| 5Y STN On 21/12/2021 Interest Rate Swap | | | 95.29000 | 95.29000 | 95.25000 | 95.25000 | | | 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 : | | | | | | | | | 471,007,195.51 | 1,841 | 1,094,954 |
| AA06 On 15/04/2021 Spot Bond | | | | 100.00000 | 0.00000 | 101.36458 | | | 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 | | | 8.32500 | 106.09612 | 8.32500 | 106.07248 | | | 0.00 | 0 | 0 |
| Total AA07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AA07 | | | | | | | | | 0.00 | 0 | 0 |
| AB01/R On 24/11/2020 Spot Bond | | | 10.00000 | 109.95800 | 10.00000 | 109.92900 | | | 0.00 | 0 | 0 |
| Total AB01/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB01/R186 | | | | | | | | | 0.00 | 0 | 0 |
| AB014L On 19/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AB014U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB014U | | | | | | | | | | 0.00 | 0 | 0 |
| AB015L On 19/11/2019 Spot Bond | | | 10.84000 | 103.99676 | 10.84000 | 103.96631 | | | | 0.00 | 0 | 0 |
| Total AB015U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB015U | | | | | | | | | | 0.00 | 0 | 0 |
| AB016L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB016U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB016U | | | | | | | | | | 0.00 | 0 | 0 |
| AB017L On 05/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB017U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB017U | | | | | | | | | | 0.00 | 0 | 0 |
| AB018L On 04/09/2020 Spot Bond | | | 11.37000 | 100.91094 | 11.37000 | 100.88028 | | | | 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 | 100.98201 | 11.81000 | 100.95018 | | | | 0.00 | 0 | 0 |
| Total AB020U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB020U | | | | | | | | | | 0.00 | 0 | 0 |
| AB021L On 03/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB021U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB021U | | | | | | | | | | 0.00 | 0 | 0 |
| AB023L On 05/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB023U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB023U | | | | | | | | | | 0.00 | 0 | 0 |
| AB024L On 05/05/2021 Spot Bond | | | 100.00000 | 41.55556 | 100.00000 | 41.46408 | | | | 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 | 32.21535 | 100.00000 | 32.14444 | | | | 0.00 | 0 | 0 |
| Total AB026U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB026U | | | | | | | | | | 0.00 | 0 | 0 |
| AB028L On 17/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AB028U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB028U | | | | | | | | | | 0.00 | 0 | 0 |
| AB029L On 25/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB029U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB029U | | | | | | | | | | 0.00 | 0 | 0 |
| AB030L On 14/08/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB030U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB030U | | | | | | | | | | 0.00 | 0 | 0 |
| AB031L On 30/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB031U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB031U | | | | | | | | | | 0.00 | 0 | 0 |
| AB032L On 29/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB032U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB032U | | | | | | | | | | 0.00 | 0 | 0 |
| AB033L On 29/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB033U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB033U | | | | | | | | | | 0.00 | 0 | 0 |
| AB034L On 11/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AB034U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AB034U | | | | | | | | | | 0.00 | 0 | 0 |
| ABC12L On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 0.00 | 0 | 0 |
| Total ABC1234/R2022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABC1234/R2022 | | | | | | | | | | 0.00 | 0 | 0 |
| ABCPI3 On 07/12/2023 Spot Bond | | | 4.80000 | 4.80000 | 4.80000 | 285.04040 | | | | 0.00 | 0 | 0 |
| Total ABCPI3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABCPI3 | | | | | | | | | | 0.00 | 0 | 0 |
| ABF19L On 21/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABF19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABF19U | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN08 On 17/03/2020 Spot Bond | | | | | 0.00000 | 100.93674 | | | | 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 | 100.48802 | | | | 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 | 101.44861 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABFN10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2020 Spot Bond | | | | | 0.00000 | 101.51370 | | | | 0.00 | 0 | 0 |
| Total ABFN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN13 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 14/05/2022 Spot Bond | | | | | 0.00000 | 102.47275 | | | | 0.00 | 0 | 0 |
| Total ABFN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN14 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2020 Spot Bond | | | | | 0.00000 | 101.76461 | | | | 0.00 | 0 | 0 |
| Total ABFN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN15 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 11/11/2022 Spot Bond | | | | | 0.00000 | 102.59136 | | | | 0.00 | 0 | 0 |
| Total ABFN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN16 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN1: On 26/09/2023 Spot Bond | | | | | 0.00000 | 101.95653 | | | | 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 | 101.03693 | | | | 0.00 | 0 | 0 |
| Total ABFN20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN20 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.84187 | | | | 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 | 102.93609 | | | | 0.00 | 0 | 0 |
| Total ABFN22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN22 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 25/05/2027 Spot Bond | | | | | 0.00000 | 103.26344 | | | | 0.00 | 0 | 0 |
| Total ABFN23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN23 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2020 Spot Bond | | | | | 0.00000 | 101.91908 | | | | 0.00 | 0 | 0 |
| Total ABFN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2024 Spot Bond | | | | | 0.00000 | 103.33994 | | | | 0.00 | 0 | 0 |
| Total ABFN25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN25 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2: On 17/10/2029 Spot Bond | | | | | 0.00000 | 103.91575 | | | | 0.00 | 1,840,000,000 | 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 ABFN26 SPOT | | | | | | | | | | 0.00 | 1,840,000,000 | 920,000,000 |
| Total For ABFN26 | | | | | | | | | | 0.00 | 1,840,000,000 | 920,000,000 |
| ABFN2 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.85867 | | | | 0.00 | 0 | 0 |
| Total ABFN27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN27 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2 On 29/08/2023 Spot Bond | | | | | 0.00000 | 100.96061 | | | | 0.00 | 0 | 0 |
| Total ABFN28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN28 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN2 On 29/08/2025 Spot Bond | | | | | 0.00000 | 101.27199 | | | | 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 | 101.13379 | | | | 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 | 101.07837 | | | | 0.00 | 0 | 0 |
| Total ABFN31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN31 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 15/11/2023 Spot Bond | | | | | 0.00000 | 101.28548 | | | | 0.00 | 0 | 0 |
| Total ABFN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN32 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 15/11/2024 Spot Bond | | | | | 0.00000 | 101.42976 | | | | 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 | 101.45593 | | | | 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 | 101.29202 | | | | 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 | 101.50470 | | | | 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 | 101.34452 | | | | 0.00 | 0 | 0 |
| Total ABFN37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN37 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 23/04/2022 Spot Bond | | | | | 0.00000 | 101.58973 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ABFN38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN38 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN3 On 16/09/2022 Spot Bond | | | | | 0.00000 | 100.37618 | | | | 0.00 | 0 | 0 |
| Total ABFN39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN39 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4 On 16/09/2024 Spot Bond | | | | | 0.00000 | 100.38252 | | | | 0.00 | 0 | 300,000,000 |
| Total ABFN40 SPOT | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| Total For ABFN40 | | | | | | | | | | 0.00 | 0 | 300,000,000 |
| ABFN4 On 16/09/2026 Spot Bond | | | | | 0.00000 | 100.38708 | | | | 0.00 | 0 | 0 |
| Total ABFN41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN41 | | | | | | | | | | 0.00 | 0 | 0 |
| ABFN4 On 16/09/2029 Spot Bond | | | | | 0.00000 | 100.39247 | | | | 0.00 | 0 | 0 |
| Total ABFN42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABFN42 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK10 On 14/02/2020 Spot Bond | | | | | 0.00000 | 101.77439 | | | | 0.00 | 0 | 0 |
| Total ABK10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK10 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK12 On 20/05/2022 Spot Bond | | | | | 0.00000 | 101.31535 | | | | 0.00 | 0 | 0 |
| Total ABK12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK12 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK6 On 05/06/2020 Spot Bond | | | | | 0.00000 | 100.72213 | | | | 0.00 | 0 | 0 |
| Total ABK6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABK6 | | | | | | | | | | 0.00 | 0 | 0 |
| ABK8 On 03/06/2021 Spot Bond | | | | | 0.00000 | 100.23588 | | | | 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 | 101.09807 | | | | 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 | | | 6.27000 | 6.27000 | 6.27000 | 151.01889 | | | | 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 | 73.18864 | 100.00000 | 73.01828 | | | | 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 | | | 6.57000 | 6.57000 | 6.57000 | 133.92248 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|---------------------------|-------------|-------------------|-------------------|
| Total ABKI03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI03 On 13/10/2021 Spot Bond | | | 100.00000 | 28.12703 | 100.00000 | 28.06156 | | | | 0.00 | 0 | 0 |
| Total ABKI03/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI03/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKI04 On 13/03/2024 Spot Bond | | | 7.98000 | 7.98000 | 7.98000 | 125.68684 | | | 502,740,000,000.00 | | 63,000,000 | 31,500,000 |
| Total ABKI04 SPOT | | | | | | | | | 502,740,000,000.00 | | 63,000,000 | 31,500,000 |
| Total For ABKI04 | | | | | | | | | 502,740,000,000.00 | | 63,000,000 | 31,500,000 |
| ABKI04 On 13/03/2024 Spot Bond | | | 100.00000 | 10.30919 | 100.00000 | 10.28508 | | | | 0.00 | 0 | 0 |
| Total ABKI04/I2025 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKI04/I2025 | | | | | | | | | | 0.00 | 0 | 0 |
| ABKS1 On 05/04/2021 Spot Bond | | | | | 0.00000 | 92.86327 | | | | 0.00 | 0 | 0 |
| Total ABKS1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABKS1 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN05 On 18/04/2021 Spot Bond | | | 4.11000 | 205.80199 | 4.11000 | 205.75551 | | | | 0.00 | 0 | 0 |
| Total ABN05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN05 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN61 On 31/01/2025 Spot Bond | | | 4.18000 | 4.18000 | 4.18000 | 130.39019 | | | | 0.00 | 0 | 0 |
| Total ABN61 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN61 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN62 On 31/03/2028 Spot Bond | | | 4.45000 | 4.45000 | 4.45000 | 173.21337 | | | | 0.00 | 0 | 0 |
| Total ABN62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN62 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN63 On 07/12/2033 Spot Bond | | | 4.14000 | 4.14000 | 4.14000 | 216.79912 | | | | 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 | | | 9.04000 | 9.04000 | 9.04000 | 96.98051 | | | | 0.00 | 0 | 0 |
| Total ABN67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN67 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN79 On 21/12/2026 Spot Bond | | | 9.72500 | 9.72500 | 9.72500 | 106.90584 | | | | 0.00 | 0 | 0 |
| Total ABN79 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN79 | | | | | | | | | | 0.00 | 0 | 0 |
| ABN80 On 31/03/2021 Spot Bond | | | 7.70000 | 7.70000 | 7.70000 | 98.73920 | | | | 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 | | | 10.27000 | 10.27000 | 10.27000 | 104.10366 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|-------------|-----------------------|----------------------|
| Total ABN87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABN87 | | | | | | | | | 0.00 | 0 | 0 |
| ABS11 On 09/04/2021 Spot Bond | | | 7.72500 | 102.26600 | 7.72500 | 102.24483 | | | 0.00 | 0 | 620,000,000 |
| Total ABS11 SPOT | | | | | | | | | 0.00 | 0 | 620,000,000 |
| Total For ABS11 | | | | | | | | | 0.00 | 0 | 620,000,000 |
| ABS12 On 14/05/2020 Spot Bond | | | 7.87500 | 104.39403 | 7.87500 | 104.37212 | | | 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 | 103.61511 | 9.20000 | 103.58979 | | | 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 | | | 8.40500 | 106.66547 | 8.40500 | 106.64161 | | | 0.00 | 0 | 0 |
| Total ABS13 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS13 | | | | | | | | | 0.00 | 0 | 0 |
| ABS14 On 11/11/2020 Spot Bond | | | 7.53500 | 105.51109 | 7.53500 | 105.48989 | | | 0.00 | 0 | 0 |
| Total ABS14 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS14 | | | | | | | | | 0.00 | 0 | 0 |
| ABS15 On 11/11/2022 Spot Bond | | | 8.36000 | 107.62953 | 8.36000 | 107.60558 | | 1,964,600,000,000.00 | | 235,000,000 | 112,050,000 |
| Total ABS15 SPOT | | | | | | | | 1,964,600,000,000.00 | | 235,000,000 | 112,050,000 |
| Total For ABS15 | | | | | | | | 1,964,600,000,000.00 | | 235,000,000 | 112,050,000 |
| ABS16 On 11/11/2025 Spot Bond | | | 8.52000 | 112.88795 | 8.52000 | 112.86236 | | 93,720,000,000,000.00 | | 11,000,000,000 | 5,500,000,000 |
| Total ABS16 SPOT | | | | | | | | 93,720,000,000,000.00 | | 11,000,000,000 | 5,500,000,000 |
| Total For ABS16 | | | | | | | | 93,720,000,000,000.00 | | 11,000,000,000 | 5,500,000,000 |
| ABS17 On 11/11/2027 Spot Bond | | | 9.07000 | 113.04565 | 9.07000 | 113.01841 | | 0.00 | 0 | 1,500,000,000 | |
| Total ABS17 SPOT | | | | | | | | 0.00 | 0 | 1,500,000,000 | |
| Total For ABS17 | | | | | | | | 0.00 | 0 | 1,500,000,000 | |
| ABS18 On 26/09/2023 Spot Bond | | | 8.40000 | 104.99750 | 8.40000 | 104.97377 | | 0.00 | 0 | 0 | |
| Total ABS18 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABS18 | | | | | | | | 0.00 | 0 | 0 | |
| ABS6 On 01/06/2020 Spot Bond | | | 7.80500 | 103.03234 | 7.80500 | 103.01079 | | 0.00 | 0 | 0 | |
| Total ABS6 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For ABS6 | | | | | | | | 0.00 | 0 | 0 | |
| ABS7 On 11/09/2026 Spot Bond | | | 8.95000 | 99.78255 | 8.95000 | 99.75855 | | 0.00 | 0 | 15,780,000,000 | |
| Total ABS7 SPOT | | | | | | | | 0.00 | 0 | 15,780,000,000 | |
| Total For ABS7 | | | | | | | | 0.00 | 0 | 15,780,000,000 | |
| ABS7/F On 11/09/2026 Spot Bond | | | 100.00000 | 9.59149 | 100.00000 | 9.57015 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ABS7/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABS7/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI2 On 07/12/2023 Spot Bond | | | 3.65000 | 3.65000 | 3.65000 | 297.29700 | | | | 0.00 | 0 | 0 |
| Total ABSI2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI2 | | | | | | | | | | 0.00 | 0 | 0 |
| ABSI4 On 31/01/2022 Spot Bond | | | 3.27000 | 159.42821 | 3.27000 | 159.39586 | | | | 0.00 | 0 | 0 |
| Total ABSI4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABSI4 | | | | | | | | | | 0.00 | 0 | 0 |
| ABT01L On 12/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABT01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT01U | | | | | | | | | | 0.00 | 0 | 0 |
| ABT02L On 10/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABT02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT02U | | | | | | | | | | 0.00 | 0 | 0 |
| ABT03L On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ABT03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABT03U | | | | | | | | | | 0.00 | 0 | 0 |
| ABX01 On 10/07/2024 Spot Bond | | | 11.17000 | 11.17000 | 11.17000 | 101.61859 | | | | 0.00 | 0 | 0 |
| Total ABX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ABX01 | | | | | | | | | | 0.00 | 0 | 0 |
| ACIF1L On 08/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ACIF1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACIF1U | | | | | | | | | | 0.00 | 0 | 0 |
| ACL08€ On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 0.00 | 0 | 0 |
| Total ACL089/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL089/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL097 On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.33993 | | | | 0.00 | 0 | 0 |
| Total ACL097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL097 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL09€ On 20/12/2025 Spot Bond | | | | | 0.00000 | 100.33299 | | | | 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 | | | 8.02500 | 8.02500 | 8.02500 | 100.77183 | | | | 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 | 245.68174 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL127 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL127 On 20/09/2021 Spot Bond | | | | | 0.00000 | 245.66544 | | | | 0.00 | 0 | 0 |
| Total ACL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL128 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL128 On 20/09/2021 Spot Bond | | | | | 0.00000 | 100.32452 | | | | 0.00 | 0 | 0 |
| Total ACL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL129 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 0.00 | 0 | 0 |
| Total ACL142/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL142/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ACL142 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.32559 | | | | 0.00 | 0 | 0 |
| Total ACL145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL145 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL185 On 20/09/2022 Spot Bond | | | | | 0.00000 | 99.49941 | | | | 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 | 100.71392 | | | | 0.00 | 0 | 0 |
| Total ACL187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL187 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL187 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.33138 | | | | 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 | 100.33253 | | | | 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 | 100.33253 | | | | 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 | 100.33848 | | | | 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 | 100.33848 | | | | 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 | 167.27030 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ACL203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL203 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL204 On 14/02/2023 Spot Bond | | | | | 0.00000 | 169.61175 | | | | 0.00 | 0 | 0 |
| Total ACL204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL204 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL214 On 20/09/2020 Spot Bond | | | | | 0.00000 | 97.73442 | | | | 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 | 100.32140 | | | | 0.00 | 0 | 0 |
| Total ACL217 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL217 | | | | | | | | | | 0.00 | 0 | 0 |
| ACL218 On 11/05/2020 Spot Bond | | | | | 0.00000 | 101.29384 | | | | 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 | 101.70055 | | | | 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 | 100.31999 | | | | 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 | 100.31475 | | | | 0.00 | 0 | 0 |
| Total ACL222 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ACL222 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI01 On 11/09/2021 Spot Bond | | | | | 0.00000 | 101.13840 | | | | 0.00 | 0 | 0 |
| Total AECI01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AECI01 | | | | | | | | | | 0.00 | 0 | 0 |
| AECI02 On 11/09/2023 Spot Bond | | | | | 0.00000 | 102.37023 | | | | 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 | 100.99617 | | | | 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 | 101.00199 | | | | 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 | 100.89825 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total AGL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AGL01 | | | | | | | | | | 0.00 | 0 | 0 |
| AGL02 On 11/04/2024 Spot Bond | | | | | 0.00000 | 101.66263 | | | | 0.00 | 5,200,000,000 | 2,600,000,000 |
| Total AGL02 SPOT | | | | | | | | | | 0.00 | 5,200,000,000 | 2,600,000,000 |
| Total For AGL02 | | | | | | | | | | 0.00 | 5,200,000,000 | 2,600,000,000 |
| AGT01 On 10/10/2023 Spot Bond | | | | | 0.00000 | 102.21105 | | | | 0.00 | 377,000,000 | 160,670,000 |
| Total AGT01 SPOT | | | | | | | | | | 0.00 | 377,000,000 | 160,670,000 |
| Total For AGT01 | | | | | | | | | | 0.00 | 377,000,000 | 160,670,000 |
| AGT02 On 28/11/2024 Spot Bond | | | | | 0.00000 | 101.89953 | | | | 0.00 | 710,000,000 | 325,100,000 |
| Total AGT02 SPOT | | | | | | | | | | 0.00 | 710,000,000 | 325,100,000 |
| Total For AGT02 | | | | | | | | | | 0.00 | 710,000,000 | 325,100,000 |
| AHF2A: On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.83659 | | | | 0.00 | 0 | 0 |
| Total AHF2A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2A3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2B: On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.55737 | | | | 0.00 | 0 | 0 |
| Total AHF2B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2B3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF2C: On 18/07/2021 Spot Bond | | | | | 0.00000 | 101.74862 | | | | 0.00 | 0 | 0 |
| Total AHF2C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF2C3 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.80512 | | | | 0.00 | 0 | 0 |
| Total AHF3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3A: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.79461 | | | | 0.00 | 0 | 0 |
| Total AHF3A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3A6 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.91019 | | | | 0.00 | 0 | 0 |
| Total AHF3B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3B: On 18/04/2022 Spot Bond | | | | | 0.00000 | 102.02574 | | | | 0.00 | 0 | 0 |
| Total AHF3B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3B5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 102.40372 | | | | 0.00 | 0 | 0 |
| Total AHF3C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C4 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF3C: On 18/04/2022 Spot Bond | | | | | 0.00000 | 102.51915 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total AHF3C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF3C5 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.51177 | | | | 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 | 101.01833 | | | | 0.00 | 0 | 0 |
| Total AHF5A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5A2 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5A On 21/08/2023 Spot Bond | | | 9.23000 | 103.18176 | 9.23000 | 103.15646 | | | | 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 | 101.05324 | | | | 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 | 101.09977 | | | | 0.00 | 0 | 0 |
| Total AHF5C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5C1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHF5D On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.42471 | | | | 0.00 | 0 | 0 |
| Total AHF5D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHF5D1 | | | | | | | | | | 0.00 | 0 | 0 |
| AHL01L On 15/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL01U | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1A On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL1AU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1AU | | | | | | | | | | 0.00 | 0 | 0 |
| AHL1B On 15/12/2051 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AHL1BU SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AHL1BU | | | | | | | | | | 0.00 | 0 | 0 |
| AHY2U On 08/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 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 | | | 9.07000 | 112.80705 | 9.07000 | 112.77972 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total AIR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR02 | | | | | | | | | | 0.00 | 0 | 0 |
| AIR04 On 29/05/2024 Spot Bond | | | 8.73000 | 105.15024 | 8.73000 | 105.12582 | | | | 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 | | | 10.70000 | 99.06379 | 10.70000 | 99.03573 | | | | 0.00 | 0 | 0 |
| Total AIR05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIR05 | | | | | | | | | | 0.00 | 0 | 0 |
| AIRL01 On 30/04/2028 Spot Bond | | | 4.55000 | 179.19157 | 4.55000 | 179.14900 | | | | 0.00 | 0 | 0 |
| Total AIRL01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AIRL01 | | | | | | | | | | 0.00 | 0 | 0 |
| APF01L On 31/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total APF01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF01U | | | | | | | | | | 0.00 | 0 | 0 |
| APF04 On 21/10/2021 Spot Bond | | | | | 0.00000 | 101.84662 | | | | 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 | 100.91757 | | | | 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 | 101.50158 | | | | 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 | 100.19423 | | | | 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 | 101.70137 | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total APF08 SPOT | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| Total For APF08 | | | | | | | | | | 0.00 | 260,000,000 | 130,000,000 |
| APF09 On 24/07/2023 Spot Bond | | | | | 0.00000 | 101.74603 | | | | 0.00 | 0 | 0 |
| Total APF09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF09 | | | | | | | | | | 0.00 | 0 | 0 |
| APF10 On 11/09/2022 Spot Bond | | | | | 0.00000 | 100.53556 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total APF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For APF10 | | | | | | | | | | 0.00 | 0 | 0 |
| APF11 On 16/09/2020 Spot Bond | | | | | 0.00000 | 100.38443 | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total APF11 SPOT | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total For APF11 | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| AS133L On 07/12/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS133U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS133U | | | | | | | | | | 0.00 | 0 | 0 |
| AS139L On 30/03/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS139U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS139U | | | | | | | | | | 0.00 | 0 | 0 |
| AS167L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS167U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS167U | | | | | | | | | | 0.00 | 0 | 0 |
| AS168L On 20/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS168U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS168U | | | | | | | | | | 0.00 | 0 | 0 |
| AS221L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS221U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS221U | | | | | | | | | | 0.00 | 0 | 0 |
| AS224L On 24/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS224U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS224U | | | | | | | | | | 0.00 | 0 | 0 |
| AS248L On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS248U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS248U | | | | | | | | | | 0.00 | 0 | 0 |
| AS249L On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS249U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS249U | | | | | | | | | | 0.00 | 0 | 0 |
| AS266L On 21/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS266U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS266U | | | | | | | | | | 0.00 | 0 | 0 |
| AS288L On 31/03/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total AS294U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS294U | | | | | | | | | | 0.00 | 0 | 0 |
| AS334L On 10/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS334U | | | | | | | | | | 0.00 | 0 | 0 |
| AS343L On 12/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS343U | | | | | | | | | | 0.00 | 0 | 0 |
| AS345L On 17/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS345U | | | | | | | | | | 0.00 | 0 | 0 |
| AS347L On 27/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS347U | | | | | | | | | | 0.00 | 0 | 0 |
| AS349L On 23/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS349U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS349U | | | | | | | | | | 0.00 | 0 | 0 |
| AS350L On 28/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS350U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS350U | | | | | | | | | | 0.00 | 0 | 0 |
| AS367L On 08/09/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total AS367U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For AS367U | | | | | | | | | | 0.00 | 0 | 0 |
| ASN02L On 07/12/2033 Spot Bond | | | 4.39000 | 235.03110 | 4.39000 | 234.97626 | | | | 0.00 | 0 | 0 |
| Total ASN022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN022 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN03L On 10/11/2019 Spot Bond | | | | | 0.00000 | 101.25321 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total ASN036 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For ASN036 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| ASN03L On 07/12/2033 Spot Bond | | | 4.40500 | 210.72745 | 4.40500 | 210.67818 | | | | 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 |
| ASN05L On 22/04/2020 Spot Bond | | | | | 0.00000 | 101.82690 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total ASN058 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN058 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN058 On 28/04/2020 Spot Bond | | | | | 0.00000 | 101.63639 | | | | 0.00 | 0 | 0 |
| Total ASN059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN059 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN059 On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.58249 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total ASN061 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For ASN061 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| ASN061 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 |
| ASN064 On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.36178 | | | | 0.00 | 0 | 0 |
| Total ASN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN069 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN069 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.36297 | | | | 0.00 | 0 | 13,333,366 |
| Total ASN078 SPOT | | | | | | | | | | 0.00 | 0 | 13,333,366 |
| Total For ASN078 | | | | | | | | | | 0.00 | 0 | 13,333,366 |
| ASN078 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.31049 | | | | 0.00 | 0 | 0 |
| Total ASN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN080 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN080 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.95829 | | | | 0.00 | 12,000,000 | 3,000,000 |
| Total ASN083 SPOT | | | | | | | | | | 0.00 | 12,000,000 | 3,000,000 |
| Total For ASN083 | | | | | | | | | | 0.00 | 12,000,000 | 3,000,000 |
| ASN083 On 03/09/2020 Spot Bond | | | | | 0.00000 | 100.81366 | | | | 0.00 | 0 | 0 |
| Total ASN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN084 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN084 On 01/10/2020 Spot Bond | | | | | 0.00000 | 140.25563 | | | | 0.00 | 0 | 0 |
| Total ASN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN087 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN087 On 16/10/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN091 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN091 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN091 On 21/10/2020 Spot Bond | | | | | 0.00000 | 101.78690 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total ASN092 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For ASN092 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| ASN092 On 10/11/2020 Spot Bond | | | | | 0.00000 | 101.27262 | | | | 0.00 | 75,200,000 | 18,800,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|--------------------|-------------------|-------------------|
| Total ASN096 SPOT | | | | | | | | | 0.00 | 75,200,000 | 18,800,000 |
| Total For ASN096 | | | | | | | | | 0.00 | 75,200,000 | 18,800,000 |
| ASN096 On 20/12/2020 Spot Bond | | | | | 0.00000 | 90.75739 | | | 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 | 100.76543 | | | 0.00 | 0 | 0 |
| Total ASN111 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN111 | | | | | | | | | 0.00 | 0 | 0 |
| ASN113 On 07/03/2021 Spot Bond | | | | | 0.00000 | 100.58745 | | | 0.00 | 80,000,000 | 20,000,000 |
| Total ASN113 SPOT | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For ASN113 | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| ASN115 On 10/12/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN115 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN115 | | | | | | | | | 0.00 | 0 | 0 |
| ASN121 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.40779 | | | 0.00 | 0 | 0 |
| Total ASN121 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN121 | | | | | | | | | 0.00 | 0 | 0 |
| ASN134 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.40433 | | | 0.00 | 0 | 0 |
| Total ASN134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN134 | | | | | | | | | 0.00 | 0 | 0 |
| ASN135 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 |
| ASN137 On 31/01/2022 Spot Bond | | | 4.00000 | 156.87066 | 4.00000 | 156.83577 | | 979,800,000,000.00 | 244,950,000 | 66,398,000 | |
| Total ASN137 SPOT | | | | | | | | 979,800,000,000.00 | 244,950,000 | 66,398,000 | |
| Total For ASN137 | | | | | | | | 979,800,000,000.00 | 244,950,000 | 66,398,000 | |
| ASN140 On 30/03/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ASN140 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN140 | | | | | | | | | 0.00 | 0 | 0 |
| ASN143 On 20/06/2020 Spot Bond | | | | | 0.00000 | 101.27200 | | | 0.00 | 0 | 0 |
| Total ASN143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN143 | | | | | | | | | 0.00 | 0 | 0 |
| ASN144 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 |
| ASN144 On 20/06/2021 Spot Bond | | | | | 0.00000 | 86.72330 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total ASN145 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN145 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN145 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.45651 | | | | 0.00 | 64,000,000 | 16,000,000 |
| Total ASN146 SPOT | | | | | | | | | | 0.00 | 64,000,000 | 16,000,000 |
| Total For ASN146 | | | | | | | | | | 0.00 | 64,000,000 | 16,000,000 |
| ASN146 On 04/05/2021 Spot Bond | | | | | 0.00000 | 101.47492 | | | | 0.00 | 0 | 0 |
| Total ASN147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN147 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN147 On 31/01/2022 Spot Bond | | | 4.04500 | 156.71468 | 4.04500 | 156.67963 | | | | 0.00 | 0 | 0 |
| Total ASN149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN149 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN149 On 31/05/2021 Spot Bond | | | | | 0.00000 | 55.62606 | | | | 0.00 | 0 | 0 |
| Total ASN150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN150 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN150 On 02/06/2021 Spot Bond | | | | | 0.00000 | 100.78221 | | | | 0.00 | 64,000,000 | 16,000,000 |
| Total ASN152 SPOT | | | | | | | | | | 0.00 | 64,000,000 | 16,000,000 |
| Total For ASN152 | | | | | | | | | | 0.00 | 64,000,000 | 16,000,000 |
| ASN152 On 31/03/2028 Spot Bond | | | 5.04000 | 165.84511 | 5.04000 | 165.80354 | | | | 0.00 | 0 | 0 |
| Total ASN154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN154 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN154 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN156 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN156 On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN157 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN157 On 27/07/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN159 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN159 On 08/08/2021 Spot Bond | | | | | 0.00000 | 101.40042 | | | | 0.00 | 0 | 0 |
| Total ASN160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN160 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN160 On 19/08/2021 Spot Bond | | | | | 0.00000 | 101.10155 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total ASN161 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For ASN161 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| ASN161 On 29/08/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-------------------|
| Total 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 | 101.03274 | | | | 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 | 100.73205 | | | | 0.00 | 0 | 0 |
| Total ASN174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN174 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 21/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN176 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN176 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN17: On 23/12/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ASN177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN177 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN18: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.35666 | | | | 0.00 | 0 | 66,666,666 |
| Total ASN181 SPOT | | | | | | | | | | 0.00 | 0 | 66,666,666 |
| Total For ASN181 | | | | | | | | | | 0.00 | 0 | 66,666,666 |
| ASN19: On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.49458 | | | | 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 | 100.01841 | | | | 0.00 | 0 | 0 |
| Total ASN194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN194 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN19: On 31/01/2038 Spot Bond | | | 4.73000 | 101.71662 | 4.73000 | 101.69203 | | | | 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 | 100.30363 | | | | 0.00 | 0 | 0 |
| Total ASN196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN196 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN20: On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.30650 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total ASN203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN203 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN203 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.32633 | | | | 0.00 | 0 | 0 |
| Total ASN204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN204 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN204 On 24/08/2021 Spot Bond | | | | | 0.00000 | 101.07782 | | | | 0.00 | 0 | 0 |
| Total ASN208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN208 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN208 On 24/08/2025 Spot Bond | | | | | 0.00000 | 101.17480 | | | | 0.00 | 0 | 0 |
| Total ASN209 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN209 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN209 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.83628 | | | | 0.00 | 0 | 0 |
| Total ASN210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN210 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN210 On 29/08/2022 Spot Bond | | | | | 0.00000 | 100.85579 | | | | 0.00 | 0 | 0 |
| Total ASN214 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN214 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN214 On 09/03/2020 Spot Bond | | | | | 0.00000 | 100.64579 | | | | 0.00 | 0 | 0 |
| Total ASN243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN243 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN243 On 29/05/2021 Spot Bond | | | | | 0.00000 | 100.80847 | | | | 0.00 | 0 | 0 |
| Total ASN255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN255 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN255 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.35596 | | | | 0.00 | 0 | 0 |
| Total ASN264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN264 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN264 On 20/06/2023 Spot Bond | | | | | 0.00000 | 100.30538 | | | | 0.00 | 0 | 0 |
| Total ASN274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN274 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN274 On 15/08/2023 Spot Bond | | | | | 0.00000 | 101.19133 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total ASN278 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For ASN278 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| ASN278 On 20/08/2048 Spot Bond | | | | | 0.00000 | 101.09157 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total ASN279 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For ASN279 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| ASN279 On 21/08/2023 Spot Bond | | | | | 0.00000 | 101.05092 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-----------------------|
| Total ASN280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN280 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN280 On 13/09/2025 Spot Bond | | | | | 0.00000 | 100.50250 | | | | 0.00 | 0 | 0 |
| Total ASN286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN286 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN286 On 26/09/2023 Spot Bond | | | | | 0.00000 | 100.19246 | | | | 0.00 | 96,000,000 | 24,000,000 |
| Total ASN291 SPOT | | | | | | | | | | 0.00 | 96,000,000 | 24,000,000 |
| Total For ASN291 | | | | | | | | | | 0.00 | 96,000,000 | 24,000,000 |
| ASN291 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.31931 | | | | 0.00 | 0 | 0 |
| Total ASN300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN300 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN300 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.37676 | | | | 0.00 | 0 | 0 |
| Total ASN310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN310 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN310 On 17/01/2020 Spot Bond | | | | | 0.00000 | 104.39478 | | | | 0.00 | 0 | 0 |
| Total ASN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN314 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN314 On 20/01/2021 Spot Bond | | | | | 0.00000 | 100.60357 | | | | 0.00 | 0 | 0 |
| Total ASN315 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN315 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN315 On 30/04/2020 Spot Bond | | | | | 0.00000 | 101.59841 | | | | 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 |
| ASN316 On 30/03/2020 Spot Bond | | | | | 0.00000 | 100.00905 | | | | 0.00 | 0 | 0 |
| Total ASN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN317 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN317 On 31/03/2029 Spot Bond | | | 4.33500 | 4.33500 | 4.33500 | 93.86423 | | | | 0.00 | 0 | 0 |
| Total ASN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN318 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN318 On 28/02/2033 Spot Bond | | | 4.55500 | 4.55500 | 4.55500 | 90.74167 | | | | 0.00 | 0 | 0 |
| Total ASN319 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN319 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN319 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.30839 | | | | 0.00 | 0 | 0 |
| Total ASN327 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN327 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN327 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.33600 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ASN328 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN328 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN33: On 09/05/2024 Spot Bond | | | | | 0.00000 | 101.28686 | | | | 0.00 | 0 | 0 |
| Total ASN333 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN333 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN33: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.30985 | | | | 0.00 | 0 | 0 |
| Total ASN335 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN335 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN33: On 31/01/2038 Spot Bond | | | 4.49000 | 105.18357 | 4.49000 | 105.15881 | | | | 0.00 | 0 | 0 |
| Total ASN337 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN337 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.32276 | | | | 0.00 | 0 | 0 |
| Total ASN341 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN341 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN34: On 12/02/2021 Spot Bond | | | | | 0.00000 | 101.18778 | | | | 0.00 | 0 | 0 |
| Total ASN342 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN342 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN34: On 12/02/2021 Spot Bond | | | | | 0.00000 | 101.18778 | | | | 0.00 | 0 | 0 |
| Total ASN344 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN344 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN34: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.30357 | | | | 0.00 | 0 | 0 |
| Total ASN346 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN346 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.31927 | | | | 0.00 | 0 | 0 |
| Total ASN351 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN351 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.31404 | | | | 0.00 | 0 | 0 |
| Total ASN354 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN354 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN35: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.31404 | | | | 0.00 | 0 | 0 |
| Total ASN358 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN358 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN36: On 30/08/2024 Spot Bond | | | | | 0.00000 | 100.83091 | | | | 0.00 | 0 | 0 |
| Total ASN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN365 | | | | | | | | | | 0.00 | 0 | 0 |
| ASN36: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.27291 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|------------------------------|----------------------|----------------------|
| Total ASN369 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN369 | | | | | | | | | 0.00 | 0 | 0 |
| ASN37: On 20/12/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 600,000,000,000,000.00 | 6,000,000,000 | 6,000,000,000 | |
| Total ASN373 SPOT | | | | | | | | | 10,000,000,000,000.00 | 6,000,000,000 | 6,000,000,000 |
| Total For ASN373 | | | | | | | | | 10,000,000,000,000.00 | 6,000,000,000 | 6,000,000,000 |
| ASN75: On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total ASN75U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ASN75U | | | | | | | | | 0.00 | 0 | 0 |
| BAW18 On 05/12/2020 Spot Bond | | | | | 0.00000 | 101.22026 | | 0.00 | 0 | 0 | |
| Total BAW18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW18 | | | | | | | | | 0.00 | 0 | 0 |
| BAW19 On 05/12/2020 Spot Bond | | | 7.95000 | 104.90425 | 7.95000 | 104.88190 | | 1,094,715,000,000.00 | 137,700,000 | 2,072,063,000 | |
| Total BAW19 SPOT | | | | | | | | 1,094,715,000,000.00 | 137,700,000 | 2,072,063,000 | |
| Total For BAW19 | | | | | | | | 1,094,715,000,000.00 | 137,700,000 | 2,072,063,000 | |
| BAW21 On 24/03/2022 Spot Bond | | | 7.97500 | 103.16063 | 7.97500 | 103.13846 | | 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 | 100.23909 | 9.30000 | 100.21406 | | 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 | 101.55656 | | 0.00 | 0 | 0 | |
| Total BAW22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW22 | | | | | | | | | 0.00 | 0 | 0 |
| BAW25 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.80145 | | 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 | 101.73454 | | 0.00 | 0 | 0 | |
| Total BAW28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW28 | | | | | | | | | 0.00 | 0 | 0 |
| BAW29 On 22/02/2023 Spot Bond | | | | | 0.00000 | 101.00425 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAW29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW29 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW30 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.63817 | | | | 0.00 | 0 | 0 |
| Total BAW30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW30 | | | | | | | | | | 0.00 | 0 | 0 |
| BAW31 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.06777 | | | | 0.00 | 0 | 0 |
| Total BAW31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAW31 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA57 On 31/03/2022 Spot Bond | | | | | 0.00000 | 103.40088 | | | | 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 | 101.10040 | | | | 0.00 | 0 | 0 |
| Total BAYA58 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA58 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA60 On 30/06/2020 Spot Bond | | | 11.32500 | 11.32500 | 11.32500 | 103.90331 | | | | 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 | 100.04154 | | | | 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 | 100.03572 | | | | 0.00 | 0 | 0 |
| Total BAYA62 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA62 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA63 On 30/11/2020 Spot Bond | | | | | 0.00000 | 102.15573 | | | | 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 | 100.03653 | | | | 0.00 | 0 | 0 |
| Total BAYA64 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA64 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA65 On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.78128 | | | | 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 | 100.03582 | | | | 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 | | | 11.13000 | 11.13000 | 11.13000 | 100.20429 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total BAYA67 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA67 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA66 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.03061 | | | | 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 | 100.03061 | | | | 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 | 100.03061 | | | | 0.00 | 0 | 0 |
| Total BAYA71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA71 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA72 On 31/03/2026 Spot Bond | | | 11.78000 | 11.78000 | 11.78000 | 101.87751 | | | | 0.00 | 0 | 1,430,000,000 |
| Total BAYA72 SPOT | | | | | | | | | | 0.00 | 0 | 1,430,000,000 |
| Total For BAYA72 | | | | | | | | | | 0.00 | 0 | 1,430,000,000 |
| BAYA73 On 31/03/2022 Spot Bond | | | | | 0.00000 | 100.54845 | | | | 0.00 | 0 | 0 |
| Total BAYA73 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA73 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA74 On 01/07/2024 Spot Bond | | | | | 0.00000 | 100.61050 | | | | 0.00 | 0 | 0 |
| Total BAYA74 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA74 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA75 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.41113 | | | | 0.00 | 0 | 0 |
| Total BAYA75 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA75 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA76 On 01/07/2022 Spot Bond | | | | | 0.00000 | 100.41118 | | | | 0.00 | 0 | 0 |
| Total BAYA76 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA76 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYA77 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.08497 | | | | 0.00 | 0 | 0 |
| Total BAYA77 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYA77 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB07 On 31/03/2020 Spot Bond | | | | | 0.00000 | 100.06083 | | | | 0.00 | 0 | 0 |
| Total BAYB07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB07 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB08 On 30/09/2020 Spot Bond | | | | | 0.00000 | 102.84263 | | | | 0.00 | 0 | 0 |
| Total BAYB08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB08 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB10 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.06496 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BAYB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB11 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB11 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.04882 | | | | 0.00 | 0 | 0 |
| Total BAYB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB12 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB12 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.04993 | | | | 0.00 | 0 | 0 |
| Total BAYB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB13 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB13 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.04993 | | | | 0.00 | 0 | 0 |
| Total BAYB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB14 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB14 On 30/09/2023 Spot Bond | | | | | 0.00000 | 100.04993 | | | | 0.00 | 0 | 0 |
| Total BAYB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB15 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB15 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.10493 | | | | 0.00 | 0 | 0 |
| Total BAYB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB17 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB17 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.10493 | | | | 0.00 | 0 | 0 |
| Total BAYB18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB18 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYB18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.10493 | | | | 0.00 | 0 | 0 |
| Total BAYB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYB19 | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD19 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD1U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD21 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD2U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD31 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD3U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD41 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD4U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD51 On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total BAYD5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD5U | | | | | | | | | | 0.00 | 0 | 0 |
| BAYD6I On 30/06/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BAYD6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BAYD6U | | | | | | | | | | 0.00 | 0 | 0 |
| BC125 On 30/11/2019 Spot Bond | | | | | 0.00000 | 100.69118 | | | | 0.00 | 0 | 0 |
| Total BC125 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BC125 | | | | | | | | | | 0.00 | 0 | 0 |
| BCJ15 On 09/11/2020 Spot Bond | | | | | 0.00000 | 101.17386 | | | | 0.00 | 0 | 10,000,000,000 |
| Total BCJ15 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For BCJ15 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| BCJ16 On 08/12/2020 Spot Bond | | | | | 0.00000 | 100.54202 | | | | 0.00 | 0 | 0 |
| Total BCJ16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BCJ16 | | | | | | | | | | 0.00 | 0 | 0 |
| BD0302 On 18/04/2028 Spot Bond | | | 8.72500 | 8.72500 | 8.72500 | 100.13015 | | | | 0.00 | 0 | 0 |
| Total BD0302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BD0302 | | | | | | | | | | 0.00 | 0 | 0 |
| BD302L On 18/04/2028 Spot Bond | | | 100.00000 | 11.89839 | 100.00000 | 11.87205 | | | | 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 | 101.45857 | | | | 0.00 | 0 | 0 |
| Total BDX211 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX211 | | | | | | | | | | 0.00 | 0 | 0 |
| BDX31 On 05/03/2023 Spot Bond | | | | | 0.00000 | 100.68054 | | | | 0.00 | 0 | 0 |
| Total BDX31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BDX31 | | | | | | | | | | 0.00 | 0 | 0 |
| BG1A7U On 21/11/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total BG1A7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BG1A7U | | | | | | | | | | 0.00 | 0 | 0 |
| BGL01 On 19/11/2019 Spot Bond | | | | | 0.00000 | 101.53448 | | | | 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 | | | 8.68500 | 104.27615 | 8.68500 | 104.25161 | | | | 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 | 102.43751 | | | | 0.00 | 145,600,000 | 36,400,000 |

| 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 BGL03 SPOT | | | | | | | | | | 0.00 | 145,600,000 | 36,400,000 |
| Total For BGL03 | | | | | | | | | | 0.00 | 145,600,000 | 36,400,000 |
| BGL04 On 05/02/2020 Spot Bond | | | 8.13000 | 102.20220 | 8.13000 | 102.18005 | | | | 0.00 | 0 | 0 |
| Total BGL04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL04 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL05 On 04/09/2020 Spot Bond | | | 9.82500 | 102.23852 | 9.82500 | 102.21159 | | | | 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 | 102.58795 | | | | 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 | | | 9.73000 | 106.15707 | 9.73000 | 106.12936 | | | | 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 | 100.86179 | | | | 0.00 | 0 | 0 |
| Total BGL08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL08 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL09 On 29/09/2020 Spot Bond | | | 9.52500 | 101.87921 | 9.52500 | 101.85318 | | | | 0.00 | 0 | 0 |
| Total BGL09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL09 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL10 On 05/05/2021 Spot Bond | | | | | 0.00000 | 105.30426 | | | | 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 | | | 10.30500 | 108.15108 | 10.30500 | 108.12155 | | | | 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 | 105.42554 | | | | 0.00 | 520,000,000 | 260,000,000 |
| Total BGL12 SPOT | | | | | | | | | | 0.00 | 520,000,000 | 260,000,000 |
| Total For BGL12 | | | | | | | | | | 0.00 | 520,000,000 | 260,000,000 |
| BGL13 On 20/08/2021 Spot Bond | | | 8.73000 | 106.52358 | 8.73000 | 106.49884 | | | | 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 | 106.03165 | | | | 0.00 | 0 | 0 |
| Total BGL14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL14 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL15 On 17/03/2022 Spot Bond | | | | | 0.00000 | 104.70470 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total BGL15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL15 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL16 On 25/05/2022 Spot Bond | | | | | 0.00000 | 101.11875 | | | | 0.00 | 0 | 0 |
| Total BGL16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL16 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL17 On 14/08/2024 Spot Bond | | | | | 0.00000 | 107.43597 | | | | 0.00 | 0 | 0 |
| Total BGL17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL17 | | | | | | | | | | 0.00 | 0 | 0 |
| BGL18 On 30/09/2022 Spot Bond | | | | | 0.00000 | 103.02929 | | | | 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 | 103.38524 | | | | 0.00 | 0 | 0 |
| Total BGL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BGL19 | | | | | | | | | | 0.00 | 0 | 0 |
| BGT01 On 12/09/2022 Spot Bond | | | | | 0.00000 | 107.83815 | | | | 0.00 | 0 | 200,000,000 |
| Total BGT01 SPOT | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| Total For BGT01 | | | | | | | | | | 0.00 | 0 | 200,000,000 |
| BID07 On 30/06/2020 Spot Bond | | | | | 0.00000 | 100.29873 | | | | 0.00 | 0 | 0 |
| Total BID07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID07 | | | | | | | | | | 0.00 | 0 | 0 |
| BID08 On 30/06/2022 Spot Bond | | | | | 0.00000 | 100.13603 | | | | 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 | 101.21186 | | | | 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 | 101.11823 | | | | 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 | | | 8.47000 | 107.54431 | 8.47000 | 107.52008 | | | | 0.00 | 0 | 0 |
| Total BID11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID11 | | | | | | | | | | 0.00 | 0 | 0 |
| BID12 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.59719 | | | | 0.00 | 0 | 0 |
| Total BID12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID12 | | | | | | | | | | 0.00 | 0 | 0 |
| BID13 On 14/06/2024 Spot Bond | | | | | 0.00000 | 100.38684 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total BID13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BID13 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.68889 | | | | 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 | 99.71477 | | | | 0.00 | 0 | 0 |
| Total BNPP02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP02 | | | | | | | | | | 0.00 | 0 | 0 |
| BNPP0 On 21/02/2023 Spot Bond | | | | | 0.00000 | 101.12286 | | | | 0.00 | 0 | 0 |
| Total BNPP04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BNPP04 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.23316 | | | | 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 | 100.70786 | | | | 0.00 | 0 | 0 |
| Total BPPF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF04 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF0 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.22374 | | | | 0.00 | 0 | 0 |
| Total BPPF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF08 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2021 Spot Bond | | | | | 0.00000 | 101.77638 | | | | 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 | 99.88091 | | | | 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 | 100.17755 | | | | 0.00 | 0 | 0 |
| Total BPPF13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF13 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 22/03/2020 Spot Bond | | | | | 0.00000 | 100.21431 | | | | 0.00 | 0 | 0 |
| Total BPPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/07/2020 Spot Bond | | | | | 0.00000 | 101.57218 | | | | 0.00 | 0 | 0 |
| Total BPPF16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF16 | | | | | | | | | | 0.00 | 0 | 0 |
| BPPF1 On 23/01/2020 Spot Bond | | | | | 0.00000 | 101.47663 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total BPPF17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For BPPF17 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 100.14732 | | | | 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 | 100.14550 | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total BWZ21B SPOT | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| Total For BWZ21B | | | | | | | | | | 0.00 | 400,000,000 | 100,000,000 |
| BWZJ1 On 10/11/2019 Spot Bond | | | | | 0.00000 | 101.32738 | | | | 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 | 101.31495 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|-------------------|-------------------|
| Total BX163U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX163U | | | | | | | | | 0.00 | 0 | 0 |
| BX164L On 01/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BX164U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BX164U | | | | | | | | | 0.00 | 0 | 0 |
| BYA68L On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BYA68U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYA68U | | | | | | | | | 0.00 | 0 | 0 |
| BYB10L On 30/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total BYB10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For BYB10U | | | | | | | | | 0.00 | 0 | 0 |
| CBL20 On 14/12/2019 Spot Bond | | | | | 0.00000 | 101.19581 | | | 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 | | | 8.04500 | 103.73241 | 8.04500 | 103.71018 | | | 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 | 103.00504 | | | 0.00 | 56,000,000 | 14,000,000 |
| Total CBL24 SPOT | | | | | | | | | 0.00 | 56,000,000 | 14,000,000 |
| Total For CBL24 | | | | | | | | | 0.00 | 56,000,000 | 14,000,000 |
| CBL26 On 06/05/2021 Spot Bond | | | 8.05000 | 109.02454 | 8.05000 | 109.00116 | | 2,005,255,000,000.00 | 249,100,000 | 86,629,000 | |
| Total CBL26 SPOT | | | | | | | | 2,005,255,000,000.00 | 249,100,000 | 86,629,000 | |
| Total For CBL26 | | | | | | | | 2,005,255,000,000.00 | 249,100,000 | 86,629,000 | |
| CBL27 On 12/05/2020 Spot Bond | | | | | 0.00000 | 101.93880 | | 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 | 100.99860 | | 0.00 | 0 | 0 | |
| Total CBL28 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CBL28 | | | | | | | | 0.00 | 0 | 0 | |
| CBL29 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.49395 | | 0.00 | 0 | 0 | |
| Total CBL29 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CBL29 | | | | | | | | 0.00 | 0 | 0 | |
| CCT01 On 23/06/2023 Spot Bond | | | 9.69500 | 112.30095 | 9.69500 | 112.27190 | | 0.00 | 0 | 0 | |
| Total CCT01 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CCT01 | | | | | | | | 0.00 | 0 | 0 | |
| CCT02 On 12/06/2024 Spot Bond | | | 9.47000 | 111.55837 | 9.47000 | 111.53017 | | 11,364,000,000,000.00 | 1,200,000,000 | 600,000,000 | |

| 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 CCT02 SPOT | | | | | | | | | 11,364,000,000,000.00 | 1,200,000,000 | 600,000,000 |
| Total For CCT02 | | | | | | | | | 11,364,000,000,000.00 | 1,200,000,000 | 600,000,000 |
| CCT03 On 15/03/2025 Spot Bond | | | 9.70000 | 106.63767 | 9.70000 | 106.60993 | | | 0.00 | 0 | 20,000,000,000 |
| Total CCT03 SPOT | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| Total For CCT03 | | | | | | | | | 0.00 | 0 | 20,000,000,000 |
| CCT04 On 17/07/2027 Spot Bond | | | 9.76000 | 104.35392 | 9.76000 | 104.32691 | | | 0.00 | 0 | 0 |
| Total CCT04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CCT04 | | | | | | | | | 0.00 | 0 | 0 |
| CGR14 On 25/11/2020 Spot Bond | | | 10.00000 | 110.39980 | 10.00000 | 110.37100 | | | 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 | 100.63720 | | | 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 | 103.13204 | | | 0.00 | 0 | 0 |
| Total CGR24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR24 | | | | | | | | | 0.00 | 0 | 0 |
| CGR27 On 25/11/2019 Spot Bond | | | | | 0.00000 | 101.21284 | | | 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 | 102.47395 | | | 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 | 102.16511 | | | 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 | 100.29347 | | | 0.00 | 0 | 0 |
| Total CGR33 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR33 | | | | | | | | | 0.00 | 0 | 0 |
| CGR38 On 13/02/2021 Spot Bond | | | | | 0.00000 | 101.52402 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|------------------|
| Total CGR40U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR40U | | | | | | | | | | 0.00 | 0 | 0 |
| CGR41 On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.23392 | | | | 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 | 101.84352 | | | | 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 | 101.66456 | | | | 0.00 | 0 | 6,759,400 |
| Total CGR43 SPOT | | | | | | | | | | 0.00 | 0 | 6,759,400 |
| Total For CGR43 | | | | | | | | | | 0.00 | 0 | 6,759,400 |
| CGR44 On 05/04/2022 Spot Bond | | | | | 0.00000 | 99.88809 | | | | 0.00 | 0 | 0 |
| Total CGR44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CGR44 | | | | | | | | | | 0.00 | 0 | 0 |
| CL567L On 12/11/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL567U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL567U | | | | | | | | | | 0.00 | 0 | 0 |
| CL568L On 07/12/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL568U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL568U | | | | | | | | | | 0.00 | 0 | 0 |
| CL569L On 24/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL569U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL569U | | | | | | | | | | 0.00 | 0 | 0 |
| CL570L On 30/05/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL570U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL570U | | | | | | | | | | 0.00 | 0 | 0 |
| CL571L On 26/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CL571U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CL571U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA2U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA2U | | | | | | | | | | 0.00 | 0 | 0 |
| CLA3U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLA3U | | | | | | | | | | 0.00 | 0 | 0 |
| CLB1U On 21/11/2046 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLB1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLC1U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLC1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLC1U | | | | | | | | | | 0.00 | 0 | 0 |
| CLN184 On 01/07/2021 Spot Bond | | | 10.11000 | 10.11000 | 10.11000 | 102.55129 | | | | 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 | 152.97625 | 3.14000 | 152.86949 | | | | 0.00 | 0 | 0 |
| Total CLN193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN193 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN198 On 13/09/2021 Spot Bond | | | 3.97000 | 3.97000 | 3.97000 | 149.88145 | | | | 0.00 | 0 | 0 |
| Total CLN198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN198 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN230 On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 0.00 | 0 | 0 |
| Total CLN230/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN230/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN231 On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 0.00 | 0 | 0 |
| Total CLN231/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN231/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| CLN292 On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 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 | 101.32178 | | | | 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 | | | 10.32000 | 101.65451 | 10.32000 | 101.62671 | | | | 0.00 | 0 | 0 |
| Total CLN314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN314 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN315 On 20/03/2023 Spot Bond | | | 10.84000 | 98.18937 | 10.84000 | 98.16090 | | | | 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 | 100.35675 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN317 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN317 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN317 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.29470 | | | | 0.00 | 0 | 0 |
| Total CLN318 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN318 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN318 On 20/12/2023 Spot Bond | | | | | 0.00000 | 99.67880 | | | | 0.00 | 0 | 0 |
| Total CLN345 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN345 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN345 On 20/03/2024 Spot Bond | | | 9.50000 | 104.14461 | 9.50000 | 104.11805 | | | | 0.00 | 0 | 0 |
| Total CLN362 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN362 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN362 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.67047 | | | | 0.00 | 0 | 0 |
| Total CLN364 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN364 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN364 On 20/03/2024 Spot Bond | | | 11.64000 | 105.04917 | 11.64000 | 105.01653 | | | | 0.00 | 0 | 0 |
| Total CLN365 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN365 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN365 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.73335 | | | | 0.00 | 0 | 0 |
| Total CLN366 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN366 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN366 On 26/07/2022 Spot Bond | | | | | 0.00000 | 101.76646 | | | | 0.00 | 0 | 0 |
| Total CLN370 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN370 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN370 On 20/03/2024 Spot Bond | | | | | 0.00000 | 108.13427 | | | | 0.00 | 0 | 0 |
| Total CLN371 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN371 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN371 On 20/03/2021 Spot Bond | | | 8.32500 | 102.47196 | 8.32500 | 102.44900 | | | | 0.00 | 0 | 0 |
| Total CLN376 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN376 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN376 On 20/03/2024 Spot Bond | | | 10.98000 | 98.91043 | 10.98000 | 98.88138 | | | | 0.00 | 0 | 0 |
| Total CLN379 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN379 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN379 On 20/09/2024 Spot Bond | | | 11.00000 | 100.41270 | 11.00000 | 100.38317 | | | | 0.00 | 0 | 0 |
| Total CLN380 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN380 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN380 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.35217 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN382 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN382 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN382 On 20/09/2024 Spot Bond | | | 11.43000 | 102.69490 | 11.43000 | 102.66354 | | | | 0.00 | 0 | 0 |
| Total CLN384 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN384 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN384 On 20/09/2024 Spot Bond | | | | | 0.00000 | 100.38283 | | | | 0.00 | 0 | 0 |
| Total CLN385 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN385 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN385 On 20/03/2021 Spot Bond | | | | | 0.00000 | 100.31741 | | | | 0.00 | 0 | 0 |
| Total CLN386 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN386 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN386 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.86957 | | | | 0.00 | 0 | 0 |
| Total CLN387 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN387 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN387 On 20/12/2019 Spot Bond | | | | | 0.00000 | 100.39135 | | | | 0.00 | 0 | 0 |
| Total CLN393 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN393 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN393 On 20/09/2022 Spot Bond | | | | | 0.00000 | 100.31929 | | | | 0.00 | 0 | 0 |
| Total CLN394 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN394 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN394 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.45605 | | | | 0.00 | 0 | 0 |
| Total CLN396 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN396 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN396 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.56479 | | | | 0.00 | 0 | 0 |
| Total CLN397 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN397 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN397 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.25136 | | | | 0.00 | 0 | 0 |
| Total CLN398 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN398 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN398 On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.24459 | | | | 0.00 | 0 | 0 |
| Total CLN399 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN399 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN399 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.31917 | | | | 0.00 | 0 | 0 |
| Total CLN400 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN400 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN400 On 20/06/2020 Spot Bond | | | | | 0.00000 | 97.69157 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN406 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN406 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN407 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.32092 | | | | 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 | 103.49159 | | | | 0.00 | 0 | 0 |
| Total CLN409 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN409 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN410 On 20/09/2020 Spot Bond | | | | | 0.00000 | 101.74091 | | | | 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 | 100.62900 | | | | 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 | 102.84327 | | | | 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 | 101.00826 | | | | 0.00 | 0 | 0 |
| Total CLN413 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN413 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN414 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.36614 | | | | 0.00 | 0 | 0 |
| Total CLN415 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN415 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN416 On 18/07/2020 Spot Bond | | | | | 0.00000 | 102.37188 | | | | 0.00 | 0 | 0 |
| Total CLN416 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN416 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN417 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.27991 | | | | 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 | 100.38353 | | | | 0.00 | 0 | 0 |
| Total CLN419 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN419 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN420 On 20/12/2020 Spot Bond | | | | | 0.00000 | 103.32983 | | | | 0.00 | 0 | 0 |
| Total CLN420 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN420 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.32728 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN421 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN421 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN421 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.31100 | | | | 0.00 | 0 | 0 |
| Total CLN422 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN422 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN422 On 20/12/2020 Spot Bond | | | | | 0.00000 | 106.15300 | | | | 0.00 | 0 | 0 |
| Total CLN423 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN423 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN423 On 20/12/2020 Spot Bond | | | | | 0.00000 | 107.43900 | | | | 0.00 | 0 | 0 |
| Total CLN424 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN424 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN424 On 20/12/2020 Spot Bond | | | | | 0.00000 | 101.51097 | | | | 0.00 | 0 | 0 |
| Total CLN425 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN425 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN425 On 20/12/2020 Spot Bond | | | | | 0.00000 | 105.12500 | | | | 0.00 | 0 | 0 |
| Total CLN426 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN426 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN426 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.45619 | | | | 0.00 | 0 | 0 |
| Total CLN429 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN429 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN429 On 20/12/2020 Spot Bond | | | | | 0.00000 | 147.72000 | | | | 0.00 | 0 | 0 |
| Total CLN430 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN430 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN430 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.04900 | | | | 0.00 | 0 | 0 |
| Total CLN431 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN431 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN431 On 20/12/2020 Spot Bond | | | | | 0.00000 | 108.70700 | | | | 0.00 | 0 | 0 |
| Total CLN432 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN432 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN432 On 20/12/2020 Spot Bond | | | | | 0.00000 | 109.28000 | | | | 0.00 | 0 | 0 |
| Total CLN433 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN433 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN433 On 20/12/2020 Spot Bond | | | | | 0.00000 | 148.69000 | | | | 0.00 | 0 | 0 |
| Total CLN434 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN434 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN434 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.35054 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN436 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN436 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN437 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.33489 | | | | 0.00 | 0 | 0 |
| Total CLN437 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN437 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN439 On 03/02/2021 Spot Bond | | | | | 0.00000 | 102.46407 | | | | 0.00 | 0 | 0 |
| Total CLN439 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN439 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN440 On 20/03/2021 Spot Bond | | | | | 0.00000 | 150.32000 | | | | 0.00 | 0 | 0 |
| Total CLN440 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN440 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN445 On 24/05/2021 Spot Bond | | | 8.22500 | 108.77057 | 8.22500 | 108.74675 | | | | 0.00 | 0 | 0 |
| Total CLN445 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN445 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN452 On 31/01/2022 Spot Bond | | | 4.27000 | 155.93762 | 4.27000 | 155.90182 | | | | 0.00 | 0 | 0 |
| Total CLN452 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN452 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN453 On 31/01/2025 Spot Bond | | | 6.43000 | 116.80681 | 6.43000 | 116.77332 | | | | 0.00 | 0 | 0 |
| Total CLN453 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN453 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN454 On 31/01/2025 Spot Bond | | | 6.67000 | 115.45275 | 6.67000 | 115.41892 | | | | 0.00 | 0 | 0 |
| Total CLN454 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN454 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN456 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.39483 | | | | 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 | 101.13226 | | | | 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 | 101.57149 | | | | 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 | 100.87938 | | | | 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 | 104.01445 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN461 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN461 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN461 On 16/02/2022 Spot Bond | | | 9.49500 | 104.67477 | 9.49500 | 104.64839 | | | | 0.00 | 0 | 0 |
| Total CLN462 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN462 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN462 On 13/03/2022 Spot Bond | | | 9.25000 | 102.27329 | 9.25000 | 102.24789 | | | | 0.00 | 0 | 0 |
| Total CLN464 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN464 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN464 On 14/03/2020 Spot Bond | | | | | 0.00000 | 100.40285 | | | | 0.00 | 0 | 0 |
| Total CLN465 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN465 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN465 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.13764 | | | | 0.00 | 0 | 0 |
| Total CLN467 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN467 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN467 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.01522 | | | | 0.00 | 0 | 0 |
| Total CLN468 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN468 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN468 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.01751 | | | | 0.00 | 0 | 0 |
| Total CLN469 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN469 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN469 On 19/11/2022 Spot Bond | | | | | 0.00000 | 101.23263 | | | | 0.00 | 0 | 0 |
| Total CLN472 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN472 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN472 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.80387 | | | | 0.00 | 0 | 0 |
| Total CLN475 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN475 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN475 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.35398 | | | | 0.00 | 0 | 0 |
| Total CLN476 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN476 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN476 On 29/11/2021 Spot Bond | | | 100.00000 | 28.25875 | 100.00000 | 28.19655 | | | | 0.00 | 0 | 0 |
| Total CLN477 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN477 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN477 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN480 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN480 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN480 On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.80065 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN481 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN481 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN481 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.18581 | | | | 0.00 | 0 | 0 |
| Total CLN482 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN482 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN482 On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.64940 | | | | 0.00 | 0 | 0 |
| Total CLN483 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN483 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN483 On 02/12/2021 Spot Bond | | | | | 0.00000 | 102.15172 | | | | 0.00 | 0 | 0 |
| Total CLN484 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN484 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN484 On 02/12/2021 Spot Bond | | | 8.42500 | 105.64548 | 8.42500 | 105.62167 | | | | 0.00 | 0 | 0 |
| Total CLN485 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN485 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN485 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.80948 | | | | 0.00 | 0 | 0 |
| Total CLN486 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN486 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN486 On 07/12/2021 Spot Bond | | | 11.93000 | 105.39376 | 11.93000 | 105.62070 | | | | 0.00 | 0 | 0 |
| Total CLN487 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN487 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN487 On 28/07/2022 Spot Bond | | | 8.73000 | 102.69667 | 8.73000 | 102.67283 | | | | 0.00 | 0 | 0 |
| Total CLN488 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN488 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN488 On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.18096 | | | | 0.00 | 0 | 0 |
| Total CLN489 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN489 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN489 On 28/03/2022 Spot Bond | | | | | 0.00000 | 101.01775 | | | | 0.00 | 0 | 0 |
| Total CLN490 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN490 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN490 On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.35387 | | | | 0.00 | 0 | 0 |
| Total CLN493 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN493 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN493 On 07/06/2022 Spot Bond | | | 10.92500 | 105.89088 | 10.92500 | 106.01220 | | | | 0.00 | 0 | 0 |
| Total CLN494 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN494 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN494 On 29/08/2020 Spot Bond | | | | | 0.00000 | 100.82732 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN495 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN495 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN495 On 04/09/2024 Spot Bond | | | 9.13000 | 104.47301 | 9.13000 | 104.44739 | | | | 0.00 | 0 | 0 |
| Total CLN496 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN496 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN496 On 04/09/2024 Spot Bond | | | | | 0.00000 | 102.19979 | | | | 0.00 | 0 | 0 |
| Total CLN497 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN497 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN497 On 08/06/2022 Spot Bond | | | | | 0.00000 | 102.91149 | | | | 0.00 | 0 | 0 |
| Total CLN498 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN498 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN498 On 20/05/2021 Spot Bond | | | | | 0.00000 | 101.08937 | | | | 0.00 | 0 | 0 |
| Total CLN499 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN499 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN499 On 10/10/2020 Spot Bond | | | | | 0.00000 | 99.84412 | | | | 0.00 | 0 | 0 |
| Total CLN500 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN500 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN500 On 11/10/2022 Spot Bond | | | | | 0.00000 | 99.80896 | | | | 0.00 | 0 | 0 |
| Total CLN501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN501 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN501 On 11/10/2024 Spot Bond | | | | | 0.00000 | 99.80134 | | | | 0.00 | 0 | 0 |
| Total CLN502 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN502 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN502 On 11/10/2024 Spot Bond | | | | | 0.00000 | 99.80134 | | | | 0.00 | 0 | 0 |
| Total CLN504 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN504 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN504 On 24/10/2020 Spot Bond | | | | | 0.00000 | 101.67230 | | | | 0.00 | 0 | 0 |
| Total CLN505 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN505 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN505 On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.76793 | | | | 0.00 | 0 | 0 |
| Total CLN507 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN507 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN507 On 24/02/2020 Spot Bond | | | | | 0.00000 | 101.03156 | | | | 0.00 | 0 | 0 |
| Total CLN508 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN508 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN508 On 11/10/2020 Spot Bond | | | | | 0.00000 | 99.81208 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN510 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN510 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 14/11/2022 Spot Bond | | | | | 0.00000 | 98.43642 | | | | 0.00 | 0 | 0 |
| Total CLN511 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN511 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN511 On 15/09/2022 Spot Bond | | | 9.96000 | 101.99362 | 9.96000 | 100.48181 | | | | 0.00 | 0 | 0 |
| Total CLN516 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN516 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN517 On 30/10/2022 Spot Bond | | | 10.01000 | 102.85590 | 10.01000 | 104.25110 | | | | 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 | 100.98518 | | | | 0.00 | 0 | 0 |
| Total CLN518 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN518 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN519 On 30/06/2022 Spot Bond | | | 9.60000 | 100.07748 | 9.60000 | 100.05134 | | | | 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 | 100.51431 | | | | 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 | 100.37371 | | | | 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 | 100.89109 | | | | 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 | 101.24849 | | | | 0.00 | 0 | 0 |
| Total CLN523 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN523 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN524 On 09/09/2022 Spot Bond | | | 9.20000 | 100.61968 | 9.20000 | 100.59482 | | | | 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 | 101.68201 | | | | 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 | 101.70066 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN526 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN526 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN527 On 21/02/2024 Spot Bond | | | | | 0.00000 | 104.47792 | | | | 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 | 102.02406 | | | | 0.00 | 0 | 0 |
| Total CLN528 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN528 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN529 On 29/11/2021 Spot Bond | | | | | 0.00000 | 102.92014 | | | | 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 | 100.49348 | | | | 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 | 100.51431 | | | | 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 | 100.96515 | | | | 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 | 100.33679 | | | | 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 | 101.97313 | | | | 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 | | | 9.95000 | 9.95000 | 9.95000 | 103.86416 | | | | 0.00 | 0 | 0 |
| Total CLN535 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN535 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN536 On 18/07/2023 Spot Bond | | | | | 0.00000 | 99.98174 | | | | 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 | 101.69674 | | | | 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 | 101.23875 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total CLN538 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN538 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN538 On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.42187 | | | | 0.00 | 0 | 0 |
| Total CLN539 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN539 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN539 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.18099 | | | | 0.00 | 0 | 0 |
| Total CLN540 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN540 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN540 On 20/12/2023 Spot Bond | | | | | 0.00000 | 115.41300 | | | | 0.00 | 0 | 0 |
| Total CLN541 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN541 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN541 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.84023 | | | | 0.00 | 0 | 14,200,000,000 |
| Total CLN542 SPOT | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| Total For CLN542 | | | | | | | | | | 0.00 | 0 | 14,200,000,000 |
| CLN542 On 07/06/2023 Spot Bond | | | | | 0.00000 | 102.69258 | | | | 0.00 | 0 | 0 |
| Total CLN543 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN543 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN543 On 20/12/2023 Spot Bond | | | | | 0.00000 | 101.38574 | | | | 0.00 | 0 | 0 |
| Total CLN544 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN544 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN544 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.14907 | | | | 0.00 | 0 | 0 |
| Total CLN545 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN545 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN545 On 21/08/2026 Spot Bond | | | 9.42000 | 104.16557 | 9.42000 | 104.13952 | | | | 0.00 | 0 | 0 |
| Total CLN546 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN546 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN546 On 29/03/2025 Spot Bond | | | 9.47000 | 102.65737 | 9.47000 | 102.63128 | | | | 0.00 | 0 | 0 |
| Total CLN547 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN547 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN547 On 12/11/2025 Spot Bond | | | 9.56000 | 106.71093 | 9.56000 | 106.73802 | | | | 0.00 | 0 | 0 |
| Total CLN548 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN548 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN548 On 07/12/2025 Spot Bond | | | 4.46000 | 4.46000 | 4.46000 | 128.60100 | | | | 0.00 | 0 | 0 |
| Total CLN549 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN549 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN549 On 18/04/2028 Spot Bond | | | | | 0.00000 | 256.18922 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN55 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55(On 07/12/2025 Spot Bond | | | 4.46000 | 4.46000 | 4.46000 | 128.60100 | | | | 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 | 112.31500 | | | | 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 | 119.05500 | | | | 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 | 100.37833 | | | | 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 | 101.24568 | | | | 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 | 101.26528 | | | | 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 | 100.94403 | | | | 0.00 | 0 | 0 |
| Total CLN558 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN558 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN55(On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.34053 | | | | 0.00 | 0 | 0 |
| Total CLN559 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN559 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN56(On 20/12/2023 Spot Bond | | | 100.00000 | | 0.00000 | 118.72600 | | | | 0.00 | 0 | 0 |
| Total CLN560 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN560 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN56(On 11/02/2026 Spot Bond | | | | | 0.00000 | 101.30055 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN561 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN561 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN561 On 12/11/2025 Spot Bond | | | 10.16000 | 102.64738 | 10.16000 | 103.95414 | | | | 0.00 | 0 | 0 |
| Total CLN562 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN562 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN562 On 12/11/2025 Spot Bond | | | 9.42000 | 106.04220 | 9.42000 | 107.38811 | | | | 0.00 | 0 | 0 |
| Total CLN563 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN563 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN563 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.38376 | | | | 0.00 | 0 | 0 |
| Total CLN564 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN564 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN564 On 21/02/2024 Spot Bond | | | | | 0.00000 | 101.00078 | | | | 0.00 | 0 | 0 |
| Total CLN565 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN565 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN565 On 17/01/2024 Spot Bond | | | | | 0.00000 | 102.39370 | | | | 0.00 | 0 | 0 |
| Total CLN566 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN566 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN566 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.71947 | | | | 0.00 | 0 | 0 |
| Total CLN567 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN567 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN567 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.25120 | | | | 0.00 | 0 | 0 |
| Total CLN568 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN568 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN568 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.34804 | | | | 0.00 | 0 | 0 |
| Total CLN569 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN569 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN569 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.36186 | | | | 0.00 | 0 | 0 |
| Total CLN570 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN570 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN570 On 12/11/2025 Spot Bond | | | 9.65000 | 104.11121 | 9.65000 | 105.38191 | | | | 0.00 | 0 | 0 |
| Total CLN571 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN571 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN571 On 12/11/2025 Spot Bond | | | | | 0.00000 | 101.30756 | | | | 0.00 | 0 | 0 |
| Total CLN572 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN572 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN572 On 13/05/2021 Spot Bond | | | | | 0.00000 | 101.30380 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|-----------------------|
| Total CLN573 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN573 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN574 On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.25543 | | | | 0.00 | 0 | 0 |
| Total CLN574 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN574 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN575 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.41887 | | | | 0.00 | 0 | 0 |
| Total CLN575 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN575 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN576 On 25/04/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total CLN576 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN576 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN577 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.35757 | | | | 0.00 | 0 | 0 |
| Total CLN577 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN577 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN578 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.92045 | | | | 0.00 | 0 | 0 |
| Total CLN578 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN578 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN579 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.02347 | | | | 0.00 | 0 | 0 |
| Total CLN579 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN579 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN580 On 10/10/2024 Spot Bond | | | | | 0.00000 | 99.80617 | | | | 0.00 | 0 | 0 |
| Total CLN580 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN580 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN581 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.27264 | | | | 0.00 | 0 | 0 |
| Total CLN581 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN581 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN582 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.80809 | | | | 0.00 | 0 | 27,500,000,000 |
| Total CLN582 SPOT | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| Total For CLN582 | | | | | | | | | | 0.00 | 0 | 27,500,000,000 |
| CLN583 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.46777 | | | | 0.00 | 0 | 0 |
| Total CLN583 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN583 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN584 On 18/04/2022 Spot Bond | | | | | 0.00000 | 101.80512 | | | | 0.00 | 0 | 0 |
| Total CLN584 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN584 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN585 On 31/05/2022 Spot Bond | | | | | 0.00000 | 100.72378 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN585 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN585 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN585 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.46868 | | | | 0.00 | 0 | 0 |
| Total CLN586 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN586 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN586 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.57031 | | | | 0.00 | 0 | 0 |
| Total CLN587 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN587 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN587 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.39377 | | | | 0.00 | 0 | 0 |
| Total CLN588 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN588 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN588 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.36823 | | | | 0.00 | 0 | 0 |
| Total CLN589 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN589 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN589 On 16/09/2025 Spot Bond | | | | | 0.00000 | 100.46185 | | | | 0.00 | 0 | 0 |
| Total CLN590 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN590 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN590 On 05/12/2026 Spot Bond | | | | | 0.00000 | 100.76692 | | | | 0.00 | 0 | 0 |
| Total CLN591 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN591 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN591 On 05/12/2026 Spot Bond | | | 4.65000 | 123.12730 | 4.65000 | 127.40280 | | | | 0.00 | 0 | 0 |
| Total CLN592 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN592 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN592 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.93376 | | | | 0.00 | 0 | 0 |
| Total CLN593 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN593 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN593 On 07/12/2025 Spot Bond | | | | | 0.00000 | 100.61636 | | | | 0.00 | 0 | 0 |
| Total CLN594 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN594 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN594 On 27/06/2022 Spot Bond | | | | | 0.00000 | 100.14110 | | | | 0.00 | 0 | 0 |
| Total CLN595 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN595 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN595 On 24/11/2024 Spot Bond | | | | | 0.00000 | 100.93376 | | | | 0.00 | 0 | 0 |
| Total CLN596 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN596 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN596 On 24/11/2024 Spot Bond | | | 9.16000 | 9.16000 | 9.16000 | 101.20040 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total CLN597 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN597 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN597 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.02256 | | | | 0.00 | 0 | 0 |
| Total CLN598 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN598 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN598 On 10/12/2024 Spot Bond | | | | | 0.00000 | 100.53808 | | | | 0.00 | 0 | 0 |
| Total CLN599 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN599 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.36823 | | | | 0.00 | 0 | 0 |
| Total CLN600 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN600 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN600 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.36823 | | | | 0.00 | 0 | 0 |
| Total CLN601 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN601 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN601 On 04/06/2023 Spot Bond | | | | | 0.00000 | 100.69288 | | | | 0.00 | 0 | 0 |
| Total CLN602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN602 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN602 On 05/08/2024 Spot Bond | | | 8.74500 | 8.74500 | 8.74500 | 101.38173 | | | | 0.00 | 0 | 0 |
| Total CLN603 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN603 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN603 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.36256 | | | | 0.00 | 0 | 0 |
| Total CLN604 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN604 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN604 On 12/08/2022 Spot Bond | | | | | 0.00000 | 101.20007 | | | | 0.00 | 0 | 0 |
| Total CLN605 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN605 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN605 On 14/04/2026 Spot Bond | | | | | 0.00000 | 101.24312 | | | | 0.00 | 0 | 0 |
| Total CLN606 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN606 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN606 On 17/01/2024 Spot Bond | | | | | 0.00000 | 101.05542 | | | | 0.00 | 0 | 0 |
| Total CLN607 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN607 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN607 On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.87689 | | | | 0.00 | 0 | 0 |
| Total CLN608 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN608 | | | | | | | | | | 0.00 | 0 | 0 |
| CLN608 On 30/04/2023 Spot Bond | | | 9.32000 | 102.50804 | 9.32000 | 102.42617 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total CLN609 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN609 | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 02/03/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total CLN61 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN61 | | | | | | | | | 0.00 | 0 | 0 |
| CLN61 On 23/07/2022 Spot Bond | | | | | 0.00000 | 100.71170 | | | 0.00 | 0 | 0 |
| Total CLN610 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN610 | | | | | | | | | 0.00 | 0 | 0 |
| CLN611 On 14/04/2026 Spot Bond | | | | | 0.00000 | 100.65062 | | | 0.00 | 0 | 0 |
| Total CLN611 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN611 | | | | | | | | | 0.00 | 0 | 0 |
| CLN612 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.39742 | | | 0.00 | 0 | 0 |
| Total CLN612 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN612 | | | | | | | | | 0.00 | 0 | 0 |
| CLN613 On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.32086 | | | 0.00 | 0 | 0 |
| Total CLN613 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN613 | | | | | | | | | 0.00 | 0 | 0 |
| CLN614 On 30/11/2021 Spot Bond | | | | | 0.00000 | 100.08607 | | | 0.00 | 0 | 0 |
| Total CLN614 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN614 | | | | | | | | | 0.00 | 0 | 0 |
| CLN81 On 18/04/2028 Spot Bond | | | 8.72500 | 100.15352 | 8.72500 | 100.13015 | | | 0.00 | 0 | 0 |
| Total CLN81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLN81 | | | | | | | | | 0.00 | 0 | 0 |
| CLNF15 On 20/06/2020 Spot Bond | | | | | 0.00000 | 100.32266 | | | 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 | 101.12319 | | | 0.00 | 0 | 0 |
| Total CLNF16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For CLNF16 | | | | | | | | | 0.00 | 0 | 0 |
| COJ05 On 05/06/2023 Spot Bond | | | 8.53000 | 115.37983 | 8.53000 | 115.35350 | | 5,118,000,000,000.00 | 600,000,000 | 300,000,000 | |
| Total COJ05 SPOT | | | | | | | | 5,118,000,000,000.00 | 600,000,000 | 300,000,000 | |
| Total For COJ05 | | | | | | | | 5,118,000,000,000.00 | 600,000,000 | 300,000,000 | |
| COJ07 On 23/03/2021 Spot Bond | | | 8.40500 | 103.54009 | 8.40500 | 103.51667 | | 0.00 | 0 | 0 | |
| Total COJ07 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For COJ07 | | | | | | | | 0.00 | 0 | 0 | |
| COJ08 On 22/06/2026 Spot Bond | | | 9.98000 | 110.31590 | 9.98000 | 110.28656 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total COJ08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJ08 | | | | | | | | | 0.00 | 0 | 0 |
| COJG0 On 09/06/2024 Spot Bond | | | 8.91000 | 108.00386 | 8.91000 | 107.97814 | | | 0.00 | 0 | 0 |
| Total COJG01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For COJG01 | | | | | | | | | 0.00 | 0 | 0 |
| COT01 On 03/04/2023 Spot Bond | | | 9.56500 | 98.69835 | 9.56500 | 98.67316 | | | 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 | | | 11.11500 | 95.07842 | 11.11500 | 95.05032 | | 4,446,000,000,000.00 | 400,000,000 | 100,000,000 | |
| Total COT02 SPOT | | | | | | | | 4,446,000,000,000.00 | 400,000,000 | 100,000,000 | |
| Total For COT02 | | | | | | | | 4,446,000,000,000.00 | 400,000,000 | 100,000,000 | |
| COT03 On 05/06/2028 Spot Bond | | | 11.07000 | 94.26998 | 11.07000 | 94.24224 | | 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 | | | 11.54500 | 11.54500 | 11.54500 | 100.60833 | | 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 | 100.37544 | | 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 | 100.64228 | | 0.00 | 0 | 0 | |
| Total CS003 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CS003 | | | | | | | | 0.00 | 0 | 0 | |
| CSA04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total CSA04U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CSA04U | | | | | | | | 0.00 | 0 | 0 | |
| CSA05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total CSA05U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CSA05U | | | | | | | | 0.00 | 0 | 0 | |
| CSD04I On 06/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total CSD04U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CSD04U | | | | | | | | 0.00 | 0 | 0 | |
| CSD05I On 06/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total CSD05U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For CSD05U | | | | | | | | 0.00 | 0 | 0 | |
| DENG8 On 21/09/2021 Spot Bond | | | | | 0.00000 | 100.24801 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total DENG85 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG85 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG8 On 28/09/2021 Spot Bond | | | | | 0.00000 | 100.01815 | | | | 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 | 100.02309 | | | | 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 | 100.51502 | | | | 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 | 101.51497 | | | | 0.00 | 0 | 0 |
| Total DENG90 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG90 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 20/08/2021 Spot Bond | | | | | 0.00000 | 101.08639 | | | | 0.00 | 0 | 0 |
| Total DENG91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG91 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 11/09/2020 Spot Bond | | | | | 0.00000 | 100.52381 | | | | 0.00 | 0 | 0 |
| Total DENG92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG92 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 23/09/2020 Spot Bond | | | | | 0.00000 | 100.22967 | | | | 0.00 | 0 | 0 |
| Total DENG93 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG93 | | | | | | | | | | 0.00 | 0 | 0 |
| DENG9 On 27/09/2020 Spot Bond | | | | | 0.00000 | 100.14065 | | | | 0.00 | 0 | 0 |
| Total DENG94 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DENG94 | | | | | | | | | | 0.00 | 0 | 0 |
| DNG95 On 27/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DNG95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG95U | | | | | | | | | | 0.00 | 0 | 0 |
| DNG96 On 27/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DNG96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DNG96U | | | | | | | | | | 0.00 | 0 | 0 |
| DOL009 On 20/12/2019 Spot Bond | | | | | 0.00000 | 96.33749 | | | | 0.00 | 0 | 0 |
| Total DOL009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL009 | | | | | | | | | | 0.00 | 0 | 0 |
| DOL010 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.59587 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| Total DOL012 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DOL012 | | | | | | | | | 0.00 | 0 | 0 |
| DSY01 On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.00781 | | | 0.00 | 0 | 0 |
| Total DSY01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DSY01 | | | | | | | | | 0.00 | 0 | 0 |
| DSY02 On 21/11/2024 Spot Bond | | | | | 0.00000 | 102.36683 | | | 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 | | | 9.39000 | 9.39000 | 9.39000 | 108.09418 | | | 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 | 101.02988 | | | 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 | | | 8.17500 | 103.97810 | 8.17500 | 103.95534 | | | 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 | | | 8.18000 | 101.84900 | 8.18000 | 101.82681 | | | 0.00 | 0 | 0 |
| Total DV22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV22 | | | | | | | | | 0.00 | 0 | 0 |
| DV22/R On 07/02/2020 Spot Bond | | | 100.00000 | 77.85056 | 100.00000 | 77.69232 | | | 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 | | | 8.40000 | 105.66032 | 8.40000 | 105.63669 | | 5,227,362,000,000.00 | 622,305,000 | 2,353,965,000 | |
| Total DV23 SPOT | | | | | | | | 5,227,362,000,000.00 | 622,305,000 | 2,353,965,000 | |
| Total For DV23 | | | | | | | | 5,227,362,000,000.00 | 622,305,000 | 2,353,965,000 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 16.60101 | 100.00000 | 16.56446 | | 0.00 | 0 | 0 | |
| DV23/R On 27/02/2023 Spot Bond | | | 100.00000 | 16.60101 | 100.00000 | 16.56446 | | 0.00 | 0 | 0 | |
| Total DV23/R2023 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV23/R2023 | | | | | | | | 0.00 | 0 | 0 | |
| DV24 On 18/02/2024 Spot Bond | | | 8.63000 | 105.01184 | 8.63000 | 104.98774 | | 0.00 | 0 | 0 | |
| Total DV24 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For DV24 | | | | | | | | 0.00 | 0 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.21586 | 9.69000 | 101.18985 | | 0.00 | 0 | 0 | |
| DV24/R On 18/02/2024 Spot Bond | | | 9.69000 | 101.21586 | 9.69000 | 101.18985 | | 0.00 | 0 | 0 | |
| Total DV24/R2023 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 DV24/R2023 | | | | | | | | | | 0.00 | 0 | 0 |
| DV29 On 18/02/2029 Spot Bond | | | 11.00000 | 96.08164 | 11.00000 | 96.05369 | | | | 0.00 | 0 | 0 |
| Total DV29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29 | | | | | | | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.26638 | 10.10000 | 101.23928 | | | | 0.00 | 0 | 0 |
| DV29/R On 18/02/2029 Spot Bond | | | 10.10000 | 101.26638 | 10.10000 | 101.23928 | | | | 0.00 | 0 | 0 |
| Total DV29/R213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DV29/R213 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.88416 | | | | 0.00 | 0 | 0 |
| Total DVF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20f On 28/03/2020 Spot Bond | | | | | 0.00000 | 100.15367 | | | | 0.00 | 0 | 8,000,000,000 |
| Total DVF20B SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For DVF20B | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| DVF20f On 31/08/2020 Spot Bond | | | | | 0.00000 | 100.85567 | | | | 0.00 | 0 | 0 |
| Total DVF20C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF20C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF20f On 23/10/2020 Spot Bond | | | | | 0.00000 | 101.81885 | | | | 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 | 100.83403 | | | | 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 | 100.54906 | | | | 0.00 | 0 | 0 |
| Total DVF22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22f On 29/08/2022 Spot Bond | | | | | 0.00000 | 101.51213 | | | | 0.00 | 0 | 0 |
| Total DVF22B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22B | | | | | | | | | | 0.00 | 0 | 0 |
| DVF22f On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.63181 | | | | 0.00 | 0 | 0 |
| Total DVF22C SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF22C | | | | | | | | | | 0.00 | 0 | 0 |
| DVF24 On 23/10/2024 Spot Bond | | | | | 0.00000 | 103.14943 | | | | 0.00 | 0 | 0 |
| Total DVF24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF24 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF25 On 02/04/2024 Spot Bond | | | | | 0.00000 | 100.50702 | | | | 0.00 | 0 | 450,000,000 |

| 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 DVF25 SPOT | | | | | | | | | | 0.00 | 0 | 450,000,000 |
| Total For DVF25 | | | | | | | | | | 0.00 | 0 | 450,000,000 |
| DVF26 On 02/04/2026 Spot Bond | | | | | 0.00000 | 100.61690 | | | | 0.00 | 0 | 0 |
| Total DVF26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF26 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF27 On 02/04/2029 Spot Bond | | | | | 0.00000 | 100.02205 | | | | 0.00 | 0 | 0 |
| Total DVF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF27 | | | | | | | | | | 0.00 | 0 | 0 |
| DVF30L On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total DVF30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVF30U | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2 On 31/05/2021 Spot Bond | | | | | 0.00000 | 100.67345 | | | | 0.00 | 0 | 0 |
| Total DVFB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB21 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2L On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.71114 | | | | 0.00 | 0 | 0 |
| Total DVFB25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB25 | | | | | | | | | | 0.00 | 0 | 0 |
| DVFB2L On 31/05/2026 Spot Bond | | | | | 0.00000 | 100.72699 | | | | 0.00 | 0 | 0 |
| Total DVFB26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For DVFB26 | | | | | | | | | | 0.00 | 0 | 0 |
| E170/R On 01/08/2020 Spot Bond | | | 100.00000 | 59.81198 | 100.00000 | 59.68033 | | | | 0.00 | 0 | 0 |
| Total E170/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E170/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| E174 On 01/08/2020 Spot Bond | | | 8.25500 | 106.42396 | 8.25500 | 106.40058 | | | | 0.00 | 0 | 0 |
| Total E174 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E174 | | | | | | | | | | 0.00 | 0 | 0 |
| E175 On 01/08/2021 Spot Bond | | | 8.33000 | 110.90997 | 8.33000 | 110.88538 | | | | 0.00 | 0 | 0 |
| Total E175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For E175 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN20 On 14/03/2020 Spot Bond | | | 8.03500 | 101.21544 | 8.03500 | 101.19393 | | | | 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 | | | 8.13500 | 104.04289 | 8.13500 | 104.02009 | | | | 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 | | | 9.04000 | 103.80741 | 9.04000 | 103.78219 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ECN24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN24 | | | | | | | | | | 0.00 | 0 | 0 |
| ECN32 On 14/03/2032 Spot Bond | | | 4.65000 | 103.04341 | 4.65000 | 103.01857 | | | | 0.00 | 0 | 0 |
| Total ECN32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ECN32 | | | | | | | | | | 0.00 | 0 | 0 |
| EL001L On 23/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EL001U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL001U | | | | | | | | | | 0.00 | 0 | 0 |
| EL037 On 31/01/2037 Spot Bond | | | 4.38000 | 94.38675 | 4.38000 | 94.36481 | | | | 0.00 | 0 | 0 |
| Total EL037 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL037 | | | | | | | | | | 0.00 | 0 | 0 |
| EL037/I On 31/01/2037 Spot Bond | | | 2.25000 | 126.81647 | 2.25000 | 126.79421 | | | | 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 | | | 4.32000 | 130.33237 | 4.32000 | 130.30227 | | | | 0.00 | 0 | 0 |
| Total EL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL28 | | | | | | | | | | 0.00 | 0 | 0 |
| EL29 On 19/11/2029 Spot Bond | | | 4.35000 | 115.70819 | 4.35000 | 115.68137 | | | | 0.00 | 0 | 0 |
| Total EL29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL29 | | | | | | | | | | 0.00 | 0 | 0 |
| EL30 On 29/07/2030 Spot Bond | | | 4.19000 | 114.65234 | 4.19000 | 114.62626 | | | | 0.00 | 0 | 0 |
| Total EL30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL30 | | | | | | | | | | 0.00 | 0 | 0 |
| EL31 On 02/06/2031 Spot Bond | | | 4.31000 | 105.30044 | 4.31000 | 105.27609 | | | | 0.00 | 0 | 0 |
| Total EL31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL31 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36 On 31/01/2036 Spot Bond | | | 4.35000 | 96.04218 | 4.35000 | 96.01993 | | | | 0.00 | 0 | 0 |
| Total EL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36 | | | | | | | | | | 0.00 | 0 | 0 |
| EL36/I2 On 31/01/2036 Spot Bond | | | 2.25000 | 126.81647 | 2.25000 | 126.79421 | | | | 0.00 | 0 | 0 |
| Total EL36/I2038 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EL36/I2038 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN001 On 06/06/2024 Spot Bond | | | | | 0.00000 | 112.02101 | | | | 0.00 | 0 | 0 |
| Total ELN001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN001 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN002 On 07/06/2024 Spot Bond | | | | | 0.00000 | 110.25216 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|--------------------|
| Total ELN002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN002 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN002 On 23/09/2022 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ELN003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN003 | | | | | | | | | | 0.00 | 0 | 0 |
| ELN003 On 23/09/2024 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ELN004 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ELN004 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM01 On 28/07/2020 Spot Bond | | | 7.85500 | 104.02408 | 7.85500 | 104.00230 | | | | 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 | | | 7.82500 | 104.52938 | 7.82500 | 104.50734 | | | | 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 | | | 10.07000 | 104.08899 | 10.07000 | 104.06121 | | | | 0.00 | 0 | 0 |
| Total EMM03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM03 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM04 On 16/05/2028 Spot Bond | | | 10.80000 | 10.80000 | 10.80000 | 98.26379 | | | | 0.00 | 0 | 0 |
| Total EMM04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EMM04 | | | | | | | | | | 0.00 | 0 | 0 |
| EMM05 On 17/04/2029 Spot Bond | | | 10.85000 | 10.85000 | 10.85000 | 104.26223 | | | | 0.00 | 0 | 999,999,900 |
| Total EMM05 SPOT | | | | | | | | | | 0.00 | 0 | 999,999,900 |
| Total For EMM05 | | | | | | | | | | 0.00 | 0 | 999,999,900 |
| EMM06 On 23/06/2025 Spot Bond | | | 10.22000 | 10.22000 | 10.22000 | 102.90404 | | | | 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 | | | 10.07000 | 10.07000 | 10.07000 | 103.71195 | | | | 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 | | | 11.09000 | 11.09000 | 11.09000 | 86.58222 | | | | 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 | 101.98231 | | | | 0.00 | 0 | 0 |
| Total ENX01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX01 On 23/04/2021 Spot Bond | | | | | 0.00000 | 101.84499 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total ENX01S SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX01S | | | | | | | | | | 0.00 | 0 | 0 |
| ENX02 On 10/09/2022 Spot Bond | | | | | 0.00000 | 100.59982 | | | | 0.00 | 0 | 0 |
| Total ENX02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX02 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX03I On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total ENX03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX03U | | | | | | | | | | 0.00 | 0 | 0 |
| ENX04 On 01/03/2020 Spot Bond | | | | | 0.00000 | 100.04589 | | | | 0.00 | 0 | 0 |
| Total ENX04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX04 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX05 On 01/05/2020 Spot Bond | | | | | 0.00000 | 101.58570 | | | | 0.00 | 0 | 0 |
| Total ENX05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX05 | | | | | | | | | | 0.00 | 0 | 0 |
| ENX06 On 12/06/2020 Spot Bond | | | | | 0.00000 | 100.48326 | | | | 0.00 | 0 | 0 |
| Total ENX06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ENX06 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF007 On 02/09/2020 Spot Bond | | | | | 0.00000 | 100.72776 | | | | 0.00 | 0 | 0 |
| Total EPF007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF007 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF010 On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.42356 | | | | 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 | 101.01289 | | | | 0.00 | 89,600,000 | 22,400,000 |
| Total EPF011 SPOT | | | | | | | | | | 0.00 | 89,600,000 | 22,400,000 |
| Total For EPF011 | | | | | | | | | | 0.00 | 89,600,000 | 22,400,000 |
| EPF012 On 06/11/2020 Spot Bond | | | | | 0.00000 | 101.92260 | | | | 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 | 100.86064 | | | | 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 | 100.70852 | | | | 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 | 100.55178 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total EPF016 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF016 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF017 On 07/09/2023 Spot Bond | | | | | 0.00000 | 100.56151 | | | | 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 | 100.47903 | | | | 0.00 | 0 | 0 |
| Total EPF018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF018 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF019 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.49449 | | | | 0.00 | 0 | 0 |
| Total EPF019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF019 | | | | | | | | | | 0.00 | 0 | 0 |
| EPF04L On 20/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF04U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF05L On 22/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF05U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF08L On 03/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF08U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF09L On 03/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF09U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF10L On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF10U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF10U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF11L On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF11U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF12L On 01/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF12U | | | | | | | | | | 0.00 | 0 | 0 |
| EPF13L On 28/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPF13U | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4 On 06/11/2019 Spot Bond | | | | | 0.00000 | 101.32653 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total EPFC41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC41 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4:On 04/03/2020 Spot Bond | | | | | 0.00000 | 100.64212 | | | | 0.00 | 0 | 0 |
| Total EPFC42 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC42 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4:On 03/10/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EPFC43 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC43 | | | | | | | | | | 0.00 | 0 | 0 |
| EPFC4:On 12/03/2020 Spot Bond | | | | | 0.00000 | 100.42902 | | | | 0.00 | 0 | 0 |
| Total EPFC44 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EPFC44 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS06 On 09/04/2020 Spot Bond | | | | | 0.00000 | 99.76440 | | | | 0.00 | 1,300,000,000 | 700,000,000 |
| Total EQS06 SPOT | | | | | | | | | | 0.00 | 1,300,000,000 | 700,000,000 |
| Total For EQS06 | | | | | | | | | | 0.00 | 1,300,000,000 | 700,000,000 |
| EQS10 On 28/07/2022 Spot Bond | | | | | 0.00000 | 101.78910 | | | | 0.00 | 0 | 0 |
| Total EQS10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS10 | | | | | | | | | | 0.00 | 0 | 0 |
| EQS11I On 20/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQS11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQS11U | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00:On 03/06/2022 Spot Bond | | | | | 0.00000 | 100.69643 | | | | 0.00 | 0 | 0 |
| Total EQT002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT002 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT00:On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.70849 | | | | 0.00 | 0 | 0 |
| Total EQT003 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT003 | | | | | | | | | | 0.00 | 0 | 0 |
| EQT01I On 26/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total EQT01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For EQT01U | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B:On 17/05/2022 Spot Bond | | | | | 0.00000 | 101.07140 | | | | 0.00 | 0 | 0 |
| Total ERS3B6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B6 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3B On 17/08/2022 Spot Bond | | | | | 0.00000 | 101.04084 | | | | 0.00 | 0 | 0 |
| Total ERS3B7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3B7 | | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/05/2022 Spot Bond | | | | | 0.00000 | 101.12020 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|----------------------|----------------------|-------------------|
| Total ERS3C6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C6 | | | | | | | | | 0.00 | 0 | 0 |
| ERS3C On 17/08/2022 Spot Bond | | | | | 0.00000 | 101.04695 | | | 0.00 | 0 | 0 |
| Total ERS3C7 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERS3C7 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA1:On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | 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 | 101.53409 | | | 0.00 | 0 | 0 |
| Total ERSA21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA21 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/08/2020 Spot Bond | | | | | 0.00000 | 101.04085 | | | 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 | 101.07745 | | | 0.00 | 86,400,000 | 21,600,000 |
| Total ERSA25 SPOT | | | | | | | | | 0.00 | 86,400,000 | 21,600,000 |
| Total For ERSA25 | | | | | | | | | 0.00 | 86,400,000 | 21,600,000 |
| ERSA2:On 17/05/2022 Spot Bond | | | | | 0.00000 | 101.03113 | | | 0.00 | 0 | 0 |
| Total ERSA26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA26 | | | | | | | | | 0.00 | 0 | 0 |
| ERSA2:On 17/11/2022 Spot Bond | | | | | 0.00000 | 101.01640 | | | 0.00 | 0 | 0 |
| Total ERSA27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ERSA27 | | | | | | | | | 0.00 | 0 | 0 |
| ES23 On 25/01/2023 Spot Bond | | | 8.63000 | 105.77423 | 8.63000 | 105.74994 | | 9,010,110,076,000.00 | 1,044,045,200 | 2,328,975,700 | |
| Total ES23 SPOT | | | | | | | | 9,010,110,076,000.00 | 1,044,045,200 | 2,328,975,700 | |
| Total For ES23 | | | | | | | | 9,010,110,076,000.00 | 1,044,045,200 | 2,328,975,700 | |
| ES23/R On 25/01/2023 Spot Bond | | | 10.00000 | 101.90050 | 10.00000 | 101.87348 | | 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 | | | 9.54000 | 91.99820 | 9.54000 | 91.97479 | | 12,138,850,548,000.00 | 1,272,416,200 | 4,827,734,500 | |
| Total ES26 SPOT | | | | | | | | 12,138,850,548,000.00 | 1,272,416,200 | 4,827,734,500 | |
| Total For ES26 | | | | | | | | 12,138,850,548,000.00 | 1,272,416,200 | 4,827,734,500 | |
| ES26/R On 02/04/2026 Spot Bond | | | 7.85000 | 100.04208 | 7.85000 | 100.02104 | | 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 | | | 10.86500 | 76.49183 | 10.84500 | 76.58650 | | 58,492,255,539,000.00 | 5,383,548,600 | 1,810,000,000 | |

| 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 ES33 SPOT | | | | | | | | | 8,492,255,539,000.00 | 5,383,548,600 | 1,810,000,000 |
| Total For ES33 | | | | | | | | | 8,492,255,539,000.00 | 5,383,548,600 | 1,810,000,000 |
| ES33/R On 15/09/2033 Spot Bond | | | 7.50000 | 100.38506 | 7.50000 | 100.36475 | | | 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 | | | 11.19000 | 81.77299 | 11.19000 | 81.74868 | | | 62,021,237,448,000.00 | 5,542,559,200 | 3,806,634,100 |
| Total ES42 SPOT | | | | | | | | | 2,021,237,448,000.00 | 5,542,559,200 | 3,806,634,100 |
| Total For ES42 | | | | | | | | | 2,021,237,448,000.00 | 5,542,559,200 | 3,806,634,100 |
| ES42/R On 25/04/2042 Spot Bond | | | 8.50000 | 103.75326 | 8.50000 | 103.72967 | | | 0.00 | 0 | 0 |
| Total ES42/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ES42/R214 | | | | | | | | | 0.00 | 0 | 0 |
| ESF01L On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF01U | | | | | | | | | 0.00 | 0 | 0 |
| ESF02L On 06/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total ESF02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESF02U | | | | | | | | | 0.00 | 0 | 0 |
| ESFR0: On 20/04/2021 Spot Bond | | | | | 0.00000 | 101.77393 | | | 0.00 | 0 | 0 |
| Total ESFR03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For ESFR03 | | | | | | | | | 0.00 | 0 | 0 |
| EXX04 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.47119 | | | 0.00 | 0 | 0 |
| Total EXX04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For EXX04 | | | | | | | | | 0.00 | 0 | 0 |
| EXX05 On 13/06/2024 Spot Bond | | | | | 0.00000 | 100.48404 | | | 0.00 | 80,000,000 | 20,000,000 |
| Total EXX05 SPOT | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For EXX05 | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| FBJ20Z On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.31246 | | | 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 | 100.32273 | | | 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 | 12.42218 | 100.00000 | 12.39209 | | | 0.00 | 0 | 0 |
| Total FFA1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFA1U | | | | | | | | | 0.00 | 0 | 0 |
| FFB1U On 20/11/2026 Spot Bond | | | 100.00000 | 20.21738 | 100.00000 | 20.16840 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FFB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FFB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF03U On 01/11/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF03U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF04U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF04U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF05U On 27/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF05U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF06U On 27/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF06U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF07U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF07U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF11U On 03/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF11U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF11U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF12U On 30/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF12U | | | | | | | | | | 0.00 | 0 | 0 |
| FIF13U On 01/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FIF13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIF13U | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB11 On 07/02/2020 Spot Bond | | | | | 0.00000 | 101.43229 | | | | 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 | 101.22079 | | | | 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 | 101.33232 | | | | 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 | 101.04152 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FIFB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB15 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB16 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.15373 | | | | 0.00 | 0 | 0 |
| Total FIFB16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB16 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFB17 On 15/08/2024 Spot Bond | | | | | 0.00000 | 101.18686 | | | | 0.00 | 0 | 0 |
| Total FIFB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC33 On 03/06/2020 Spot Bond | | | | | 0.00000 | 100.67212 | | | | 0.00 | 0 | 0 |
| Total FIFC33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC33 | | | | | | | | | | 0.00 | 0 | 0 |
| FIFC34 On 07/02/2020 Spot Bond | | | | | 0.00000 | 100.99484 | | | | 0.00 | 0 | 0 |
| Total FIFC34 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FIFC34 | | | | | | | | | | 0.00 | 0 | 0 |
| FMLA1U On 17/02/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FMLA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FMLA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FNT018 On 03/10/2019 Spot Bond | | | | | 0.00000 | 101.57425 | | | | 0.00 | 0 | 0 |
| Total FNT018 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT018 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT019 On 16/10/2019 Spot Bond | | | | | 0.00000 | 101.11082 | | | | 0.00 | 0 | 0 |
| Total FNT019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT019 | | | | | | | | | | 0.00 | 0 | 0 |
| FNT020 On 05/11/2019 Spot Bond | | | | | 0.00000 | 100.89510 | | | | 0.00 | 0 | 0 |
| Total FNT020 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNT020 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTD10 On 11/10/2019 Spot Bond | | | | | 0.00000 | 103.17458 | | | | 0.00 | 0 | 0 |
| Total FNTD10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTD10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTE10 On 22/11/2019 Spot Bond | | | | | 0.00000 | 102.72208 | | | | 0.00 | 0 | 0 |
| Total FNTE10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTE10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTF10 On 28/01/2020 Spot Bond | | | | | 0.00000 | 101.12479 | | | | 0.00 | 0 | 0 |
| Total FNTF10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTF10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNTG10 On 10/03/2020 Spot Bond | | | | | 0.00000 | 100.37400 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total FNTG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNTG10 | | | | | | | | | | 0.00 | 0 | 0 |
| FNZ001 On 17/01/2020 Spot Bond | | | | | 0.00000 | 101.43178 | | | | 0.00 | 0 | 0 |
| Total FNZ001 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNZ001 | | | | | | | | | | 0.00 | 0 | 0 |
| FNZ002 On 08/01/2020 Spot Bond | | | | | 0.00000 | 100.77000 | | | | 0.00 | 0 | 0 |
| Total FNZ002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FNZ002 | | | | | | | | | | 0.00 | 0 | 0 |
| FPA1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| FPB1U On 20/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| FRB13 On 02/06/2021 Spot Bond | | | | | 0.00000 | 101.86806 | | | | 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 | | | 10.22500 | 10.22500 | 10.22500 | 102.99666 | | | | 0.00 | 0 | 0 |
| Total FRB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB14 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB15 On 06/03/2020 Spot Bond | | | | | 0.00000 | 101.73030 | | | | 0.00 | 716,000,000 | 334,000,000 |
| Total FRB15 SPOT | | | | | | | | | | 0.00 | 716,000,000 | 334,000,000 |
| Total For FRB15 | | | | | | | | | | 0.00 | 716,000,000 | 334,000,000 |
| FRB16 On 08/07/2020 Spot Bond | | | | | 0.00000 | 101.26558 | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total FRB16 SPOT | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total For FRB16 | | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| FRB17 On 08/01/2022 Spot Bond | | | | | 0.00000 | 103.52749 | | | | 0.00 | 0 | 0 |
| Total FRB17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB17/ On 08/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRB17/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB17/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRB18 On 13/04/2021 Spot Bond | | | | | 0.00000 | 106.05429 | | | | 0.00 | 423,200,000 | 190,800,000 |
| Total FRB18 SPOT | | | | | | | | | | 0.00 | 423,200,000 | 190,800,000 |
| Total For FRB18 | | | | | | | | | | 0.00 | 423,200,000 | 190,800,000 |
| FRB19 On 14/04/2021 Spot Bond | | | 10.22500 | 108.75634 | 10.22500 | 108.72671 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total FRB19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB20 On 15/04/2021 Spot Bond | | | | | 0.00000 | 105.41249 | | | | 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 | 103.13651 | | | | 0.00 | 0 | 0 |
| Total FRB21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB22 On 08/12/2022 Spot Bond | | | | | 0.00000 | 106.37262 | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total FRB22 SPOT | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| Total For FRB22 | | | | | | | | | | 0.00 | 40,000,000 | 20,000,000 |
| FRB23 On 20/09/2027 Spot Bond | | | | | 0.00000 | 104.66587 | | | | 0.00 | 0 | 1,000,000,000 |
| Total FRB23 SPOT | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| Total For FRB23 | | | | | | | | | | 0.00 | 0 | 1,000,000,000 |
| FRB24 On 08/11/2023 Spot Bond | | | | | 0.00000 | 103.03571 | | | | 0.00 | 284,000,000 | 116,100,000 |
| Total FRB24 SPOT | | | | | | | | | | 0.00 | 284,000,000 | 116,100,000 |
| Total For FRB24 | | | | | | | | | | 0.00 | 284,000,000 | 116,100,000 |
| FRB25 On 19/09/2024 Spot Bond | | | | | 0.00000 | 102.34047 | | | | 0.00 | 860,000,000 | 1,684,200,000 |
| Total FRB25 SPOT | | | | | | | | | | 0.00 | 860,000,000 | 1,684,200,000 |
| Total For FRB25 | | | | | | | | | | 0.00 | 860,000,000 | 1,684,200,000 |
| FRB26 On 03/06/2024 Spot Bond | | | | | 0.00000 | 100.82776 | | | | 0.00 | 0 | 0 |
| Total FRB26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB26 | | | | | | | | | | 0.00 | 0 | 0 |
| FRB27 On 03/06/2026 Spot Bond | | | 10.10000 | 103.82574 | 10.10000 | 103.79779 | | | | 0.00 | 0 | 0 |
| Total FRB27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRB27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI22 On 31/01/2022 Spot Bond | | | 3.43000 | 158.86325 | 3.43000 | 158.83033 | | | | 0.00 | 0 | 0 |
| Total FRBI22 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI22 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI23 On 07/12/2023 Spot Bond | | | 3.66000 | 3.66000 | 3.66000 | 297.18769 | | | | 0.00 | 0 | 0 |
| Total FRBI23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI25 On 31/01/2025 Spot Bond | | | 3.88500 | 3.88500 | 3.88500 | 132.30590 | | | | 0.00 | 0 | 0 |
| Total FRBI25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI28 On 31/03/2028 Spot Bond | | | 4.15000 | 177.16563 | 4.15000 | 177.12543 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRBI28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI29 On 31/03/2029 Spot Bond | | | 4.28000 | 4.28000 | 4.28000 | 94.30146 | | | | 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 | | | 4.49000 | 4.49000 | 4.49000 | 208.75972 | | | | 0.00 | 0 | 0 |
| Total FRBI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI46 On 31/03/2046 Spot Bond | | | 4.98500 | 86.96752 | 4.98500 | 86.94584 | | | | 0.00 | 0 | 0 |
| Total FRBI46 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI46 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBI50 On 31/12/2050 Spot Bond | | | 4.86000 | 91.06207 | 4.86000 | 91.03969 | | | | 0.00 | 0 | 0 |
| Total FRBI50 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBI50 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 30/11/2020 Spot Bond | | | 7.76000 | 7.76000 | 7.76000 | 91.62934 | | | | 0.00 | 0 | 0 |
| Total FRBZ01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ01 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 28/10/2024 Spot Bond | | | 8.54000 | 8.54000 | 8.54000 | 65.94753 | | | | 0.00 | 0 | 0 |
| Total FRBZ02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ02 | | | | | | | | | | 0.00 | 0 | 0 |
| FRBZ0 On 10/12/2024 Spot Bond | | | 8.58000 | 8.58000 | 8.58000 | 65.16521 | | | | 0.00 | 0 | 0 |
| Total FRBZ03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRBZ03 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC10 On 03/06/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC107 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC12 On 30/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC12U | | | | | | | | | | 0.00 | 0 | 0 |
| FRC16 On 31/01/2025 Spot Bond | | | 4.83000 | 4.83000 | 4.83000 | 126.27929 | | | | 0.00 | 0 | 0 |
| Total FRC169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC17 On 06/08/2023 Spot Bond | | | | | 0.00000 | 101.27785 | | | | 0.00 | 0 | 0 |
| Total FRC178 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC178 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC18 On 06/08/2023 Spot Bond | | | | | 0.00000 | 94.53555 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total FRC181 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC181 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC19: On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 0.00 | 0 | 0 |
| Total FRC193/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC193/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC207 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 20/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC208 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC208 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC20: On 07/10/2020 Spot Bond | | | | | 0.00000 | 101.33772 | | | | 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 |
| Total FRC210 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC210 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/05/2020 Spot Bond | | | | | 0.00000 | 101.38512 | | | | 0.00 | 0 | 0 |
| Total FRC212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC212 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 04/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRC213 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC213 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC21: On 07/11/2019 Spot Bond | | | | | 0.00000 | 101.40888 | | | | 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 | 101.44281 | | | | 0.00 | 306,000,000 | 153,000,000 |
| Total FRC219 SPOT | | | | | | | | | | 0.00 | 306,000,000 | 153,000,000 |
| Total For FRC219 | | | | | | | | | | 0.00 | 306,000,000 | 153,000,000 |
| FRC22: On 31/01/2022 Spot Bond | | | 4.08000 | 156.59348 | 4.08000 | 156.55832 | | | | 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 | 101.07750 | | | | 0.00 | 0 | 0 |
| Total FRC225 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC225 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC23: On 31/01/2022 Spot Bond | | | 4.94000 | 153.65191 | 4.94000 | 153.61390 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC233 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC233 On 20/12/2020 Spot Bond | | | | | 0.00000 | 100.48963 | | | | 0.00 | 0 | 0 |
| Total FRC234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC234 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC234 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.16413 | | | | 0.00 | 0 | 0 |
| Total FRC236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC236 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC236 On 19/10/2020 Spot Bond | | | | | 0.00000 | 111.15135 | | | | 0.00 | 0 | 0 |
| Total FRC237 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC237 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC237 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.29273 | | | | 0.00 | 0 | 0 |
| Total FRC238 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC238 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC238 On 19/10/2020 Spot Bond | | | | | 0.00000 | 111.41638 | | | | 0.00 | 0 | 0 |
| Total FRC239 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC239 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC239 On 19/10/2020 Spot Bond | | | | | 0.00000 | 110.76759 | | | | 0.00 | 0 | 0 |
| Total FRC240 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC240 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC240 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.22058 | | | | 0.00 | 0 | 0 |
| Total FRC241 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC241 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC241 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.13879 | | | | 0.00 | 0 | 0 |
| Total FRC242 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC242 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC242 On 19/10/2020 Spot Bond | | | | | 0.00000 | 104.05204 | | | | 0.00 | 0 | 0 |
| Total FRC243 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC243 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC243 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.28531 | | | | 0.00 | 0 | 0 |
| Total FRC244 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC244 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC244 On 19/10/2020 Spot Bond | | | | | 0.00000 | 104.01077 | | | | 0.00 | 0 | 0 |
| Total FRC245 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC245 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC245 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.20536 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC246 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC246 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC247 On 08/02/2020 Spot Bond | | | | | 0.00000 | 103.17502 | | | | 0.00 | 0 | 0 |
| Total FRC247 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC247 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC248 On 08/02/2020 Spot Bond | | | | | 0.00000 | 101.91429 | | | | 0.00 | 0 | 0 |
| Total FRC248 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC248 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC249 On 19/10/2020 Spot Bond | | | | | 0.00000 | 110.19649 | | | | 0.00 | 0 | 0 |
| Total FRC249 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC249 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC250 On 19/10/2020 Spot Bond | | | | | 0.00000 | 103.19503 | | | | 0.00 | 0 | 0 |
| Total FRC250 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC250 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC251 On 13/02/2022 Spot Bond | | | | | 0.00000 | 101.44146 | | | | 0.00 | 0 | 0 |
| Total FRC251 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC251 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC252 On 14/03/2022 Spot Bond | | | | | 0.00000 | 100.41676 | | | | 0.00 | 0 | 0 |
| Total FRC252 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC252 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC253 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.30087 | | | | 0.00 | 0 | 0 |
| Total FRC253 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC253 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC254 On 05/10/2022 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total FRC254 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC254 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC255 On 17/07/2027 Spot Bond | | | | | 0.00000 | 103.93085 | | | | 0.00 | 0 | 0 |
| Total FRC255 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC255 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC256 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.13522 | | | | 0.00 | 0 | 0 |
| Total FRC256 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC256 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC257 On 08/05/2020 Spot Bond | | | | | 0.00000 | 101.68658 | | | | 0.00 | 0 | 0 |
| Total FRC257 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC257 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC258 On 10/10/2020 Spot Bond | | | | | 0.00000 | 102.01559 | | | | 0.00 | 0 | 0 |
| Total FRC258 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC258 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC261 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC261 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC261 On 13/07/2020 Spot Bond | | | | | 0.00000 | 101.94165 | | | | 0.00 | 0 | 0 |
| Total FRC262 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC262 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC262 On 13/07/2020 Spot Bond | | | | | 0.00000 | 102.18368 | | | | 0.00 | 0 | 0 |
| Total FRC264 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC264 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC264 On 20/06/2021 Spot Bond | | | | | 0.00000 | 100.38709 | | | | 0.00 | 0 | 0 |
| Total FRC265 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC265 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC265 On 06/08/2023 Spot Bond | | | | | 0.00000 | 104.37352 | | | | 0.00 | 0 | 0 |
| Total FRC267 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC267 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC267 On 21/10/2019 Spot Bond | | | | | 0.00000 | 101.58782 | | | | 0.00 | 0 | 0 |
| Total FRC269 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC269 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC269 On 16/11/2019 Spot Bond | | | | | 0.00000 | 101.05006 | | | | 0.00 | 0 | 0 |
| Total FRC270 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC270 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC270 On 30/01/2023 Spot Bond | | | | | 0.00000 | 101.60004 | | | | 0.00 | 0 | 0 |
| Total FRC271 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC271 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC271 On 30/01/2023 Spot Bond | | | 9.58400 | 9.58400 | 9.58400 | 101.66726 | | | | 0.00 | 0 | 0 |
| Total FRC272 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC272 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC272 On 02/05/2028 Spot Bond | | | 9.80000 | 104.11207 | 9.80000 | 104.08500 | | | | 0.00 | 0 | 0 |
| Total FRC274 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC274 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC274 On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.49631 | | | | 0.00 | 0 | 0 |
| Total FRC275 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC275 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC275 On 12/12/2020 Spot Bond | | | | | 0.00000 | 100.49745 | | | | 0.00 | 0 | 0 |
| Total FRC276 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC276 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC276 On 04/03/2021 Spot Bond | | | | | 0.00000 | 100.66954 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC277 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC277 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC277(On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.12924 | | | | 0.00 | 0 | 0 |
| Total FRC278 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC278 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC278(On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.02410 | | | | 0.00 | 0 | 0 |
| Total FRC279 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC279 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC279(On 20/12/2023 Spot Bond | | | | | 0.00000 | 100.34197 | | | | 0.00 | 0 | 0 |
| Total FRC280 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC280 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC280(On 27/02/2023 Spot Bond | | | 3.57000 | 3.57000 | 3.57000 | 105.00192 | | | | 0.00 | 0 | 0 |
| Total FRC282 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC282 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC282(On 26/01/2021 Spot Bond | | | | | 0.00000 | 102.74929 | | | | 0.00 | 0 | 0 |
| Total FRC283 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC283 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC283(On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.53301 | | | | 0.00 | 0 | 0 |
| Total FRC284 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC284 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC284(On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.39865 | | | | 0.00 | 0 | 0 |
| Total FRC285 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC285 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC285(On 27/02/2023 Spot Bond | | | 3.40000 | 3.40000 | 3.40000 | 103.22129 | | | | 0.00 | 0 | 0 |
| Total FRC286 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC286 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC286(On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.53431 | | | | 0.00 | 0 | 0 |
| Total FRC287 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC287 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC287(On 01/02/2020 Spot Bond | | | | | 0.00000 | 101.53431 | | | | 0.00 | 0 | 0 |
| Total FRC288 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC288 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC288(On 20/12/2022 Spot Bond | | | | | 0.00000 | 100.31303 | | | | 0.00 | 0 | 0 |
| Total FRC289 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC289 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC289(On 20/06/2022 Spot Bond | | | | | 0.00000 | 100.35248 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC290 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC290 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 26/01/2021 Spot Bond | | | | | 0.00000 | 101.86957 | | | | 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 | 100.33708 | | | | 0.00 | 0 | 0 |
| Total FRC292 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC292 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 18/04/2021 Spot Bond | | | | | 0.00000 | 101.76828 | | | | 0.00 | 0 | 0 |
| Total FRC293 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC293 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 18/04/2021 Spot Bond | | | | | 0.00000 | 101.74727 | | | | 0.00 | 0 | 0 |
| Total FRC294 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC294 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.26630 | | | | 0.00 | 0 | 0 |
| Total FRC295 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC295 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.22430 | | | | 0.00 | 0 | 0 |
| Total FRC296 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC296 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 14/05/2024 Spot Bond | | | | | 0.00000 | 101.23785 | | | | 0.00 | 0 | 0 |
| Total FRC297 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC297 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 15/11/2020 Spot Bond | | | 8.10000 | 8.10000 | 8.10000 | 101.07348 | | | | 0.00 | 0 | 0 |
| Total FRC298 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC298 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC29 On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.37669 | | | | 0.00 | 0 | 0 |
| Total FRC299 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC299 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30 On 25/04/2023 Spot Bond | | | | | 0.00000 | 101.91219 | | | | 0.00 | 0 | 0 |
| Total FRC300 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC300 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30 On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.35077 | | | | 0.00 | 0 | 0 |
| Total FRC301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC301 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30 On 11/11/2024 Spot Bond | | | | | 0.00000 | 101.41757 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC302 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC302 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.31404 | | | | 0.00 | 0 | 0 |
| Total FRC303 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC303 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 28/12/2020 Spot Bond | | | | | 0.00000 | 100.00909 | | | | 0.00 | 0 | 0 |
| Total FRC304 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC304 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 06/11/2023 Spot Bond | | | | | 0.00000 | 101.57723 | | | | 0.00 | 0 | 0 |
| Total FRC305 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC305 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 27/02/2023 Spot Bond | | | | | 0.00000 | 100.84834 | | | | 0.00 | 0 | 0 |
| Total FRC306 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC306 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 12/08/2020 Spot Bond | | | | | 0.00000 | 101.13140 | | | | 0.00 | 0 | 0 |
| Total FRC307 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC307 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 31/05/2024 Spot Bond | | | | | 0.00000 | 100.92529 | | | | 0.00 | 0 | 0 |
| Total FRC308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC308 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC30: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.30881 | | | | 0.00 | 0 | 0 |
| Total FRC309 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC309 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31: On 20/12/2024 Spot Bond | | | | | 0.00000 | 100.33769 | | | | 0.00 | 0 | 0 |
| Total FRC310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC310 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 99.76000 | | | | 0.00 | 0 | 0 |
| Total FRC311 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC311 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 99.37000 | | | | 0.00 | 0 | 0 |
| Total FRC312 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC312 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31: On 20/06/2024 Spot Bond | | | | | 0.00000 | 100.35931 | | | | 0.00 | 0 | 0 |
| Total FRC313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC313 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC31: On 23/02/2021 Spot Bond | | | | | 0.00000 | 101.13000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRC314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC314 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC66 On 31/01/2022 Spot Bond | | | 4.72000 | 4.72000 | 4.72000 | 154.36053 | | | | 0.00 | 0 | 0 |
| Total FRC66 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC66 | | | | | | | | | | 0.00 | 0 | 0 |
| FRC69 On 31/01/2022 Spot Bond | | | 4.66000 | 4.66000 | 4.66000 | 154.56494 | | | | 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 | | | 4.64000 | 4.64000 | 4.64000 | 154.63315 | | | | 0.00 | 0 | 0 |
| Total FRC71 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRC71 | | | | | | | | | | 0.00 | 0 | 0 |
| FRD16I On 28/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD16U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD17I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD17U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD19I On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD19U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD20I On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD20U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD20U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD23I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD23U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD24I On 28/09/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD24U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD25I On 15/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD25U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD26I On 28/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD26U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD27I On 28/08/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total FRD27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD27U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD28I On 15/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD28U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD29I On 15/04/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD29U | | | | | | | | | | 0.00 | 0 | 0 |
| FRD30I On 15/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRD30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRD30U | | | | | | | | | | 0.00 | 0 | 0 |
| FRI33 On 28/02/2033 Spot Bond | | | 5.05000 | 85.84162 | 5.05000 | 85.81994 | | | | 0.00 | 0 | 0 |
| Total FRI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI33 | | | | | | | | | | 0.00 | 0 | 0 |
| FRI38 On 31/01/2038 Spot Bond | | | 4.95500 | 98.59158 | 4.95500 | 98.56716 | | | | 0.00 | 0 | 0 |
| Total FRI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRI38 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ20 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.37526 | | | | 0.00 | 0 | 0 |
| Total FRJ20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ21 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.02848 | | | | 0.00 | 0 | 0 |
| Total FRJ21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ21 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ22 On 07/03/2022 Spot Bond | | | | | 0.00000 | 101.78834 | | | | 0.00 | 2,740,000,000 | 1,370,000,000 |
| Total FRJ22 SPOT | | | | | | | | | | 0.00 | 2,740,000,000 | 1,370,000,000 |
| Total For FRJ22 | | | | | | | | | | 0.00 | 2,740,000,000 | 1,370,000,000 |
| FRJ23 On 31/07/2023 Spot Bond | | | | | 0.00000 | 102.80905 | | | | 0.00 | 0 | 0 |
| Total FRJ23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ23 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ24 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.13611 | | | | 0.00 | 0 | 0 |
| Total FRJ24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ24 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ25 On 09/03/2025 Spot Bond | | | | | 0.00000 | 103.72650 | | | | 0.00 | 0 | 0 |
| Total FRJ25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ25 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ26 On 14/02/2026 Spot Bond | | | | | 0.00000 | 100.66077 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRJ26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ26 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ27 On 25/01/2027 Spot Bond | | | | | 0.00000 | 103.98863 | | | | 0.00 | 0 | 0 |
| Total FRJ27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRJ27 | | | | | | | | | | 0.00 | 0 | 0 |
| FRJ29 On 14/02/2029 Spot Bond | | | | | 0.00000 | 101.18215 | | | | 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 | | | 3.80800 | 3.80800 | 3.80800 | 104.87351 | | | | 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 | | | 4.20000 | 4.20000 | 4.20000 | 109.54039 | | | | 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 | 101.59959 | | | | 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 | 101.59959 | | | | 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 | | | 4.34000 | 107.42307 | 4.34000 | 107.39821 | | | | 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 | | | 4.34000 | 212.20903 | 4.34000 | 212.15979 | | | | 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 | | | 5.13000 | 96.24160 | 5.13000 | 96.21732 | | | | 0.00 | 0 | 0 |
| Total FRS110 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS110 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS112 On 07/12/2033 Spot Bond | | | 4.37000 | 4.37000 | 4.37000 | 211.47440 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS112 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS112 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS114 On 31/01/2025 Spot Bond | | | 4.38000 | 129.13934 | 4.38000 | 129.10933 | | | | 0.00 | 0 | 0 |
| Total FRS114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS114 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS115 On 31/01/2038 Spot Bond | | | 3.70500 | 117.56269 | 3.70500 | 117.53748 | | | | 0.00 | 0 | 0 |
| Total FRS115 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS115 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS119 On 31/01/2038 Spot Bond | | | 4.73000 | 101.71662 | 4.73000 | 101.69203 | | | | 0.00 | 0 | 0 |
| Total FRS119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS119 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS120 On 07/12/2033 Spot Bond | | | 4.49000 | 208.80905 | 4.49000 | 208.75972 | | | | 0.00 | 0 | 0 |
| Total FRS120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS120 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS121 On 07/12/2033 Spot Bond | | | 4.54000 | 207.69052 | 4.54000 | 207.64123 | | | | 0.00 | 0 | 0 |
| Total FRS121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS121 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS122 On 31/01/2025 Spot Bond | | | 3.91000 | 164.81773 | 3.91000 | 115.68740 | | | | 0.00 | 0 | 0 |
| Total FRS122 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS122 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS123 On 07/12/2033 Spot Bond | | | 4.57000 | 207.02295 | 4.57000 | 206.97364 | | | | 0.00 | 0 | 0 |
| Total FRS123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS123 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS124 On 31/01/2038 Spot Bond | | | 5.70000 | 89.04877 | 5.70000 | 89.02496 | | | | 0.00 | 0 | 0 |
| Total FRS124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS124 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS126 On 31/03/2028 Spot Bond | | | 5.22000 | 163.65725 | 5.22000 | 163.61543 | | | | 0.00 | 0 | 0 |
| Total FRS126 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS126 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS127 On 31/01/2038 Spot Bond | | | 5.23000 | 94.92947 | 5.23000 | 94.90527 | | | | 0.00 | 0 | 0 |
| Total FRS127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS127 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS129 On 31/03/2028 Spot Bond | | | 4.74000 | 169.56621 | 4.74000 | 169.52506 | | | | 0.00 | 0 | 0 |
| Total FRS129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS129 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS131 On 31/03/2028 Spot Bond | | | 4.80000 | 168.81442 | 4.80000 | 168.77319 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total FRS131 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS131 | | | | | | | | | 0.00 | 0 | 0 |
| FRS131: On 07/12/2033 Spot Bond | | | 5.08000 | 196.06740 | 5.08000 | 196.01803 | | | 0.00 | 0 | 0 |
| Total FRS132 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS132 | | | | | | | | | 0.00 | 0 | 0 |
| FRS132: On 24/03/2020 Spot Bond | | | | | 0.00000 | 105.37193 | | | 0.00 | 0 | 0 |
| Total FRS133 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS133 | | | | | | | | | 0.00 | 0 | 0 |
| FRS133: On 31/01/2038 Spot Bond | | | 5.16000 | 95.84565 | 5.16000 | 95.82138 | | | 0.00 | 0 | 0 |
| Total FRS134 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS134 | | | | | | | | | 0.00 | 0 | 0 |
| FRS134: On 31/01/2038 Spot Bond | | | 5.41500 | 5.41500 | 5.41500 | 92.53530 | | | 0.00 | 0 | 0 |
| Total FRS135 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS135 | | | | | | | | | 0.00 | 0 | 0 |
| FRS135: On 31/01/2038 Spot Bond | | | 4.96000 | 98.52347 | 4.96000 | 98.49906 | | | 0.00 | 0 | 0 |
| Total FRS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS136 | | | | | | | | | 0.00 | 0 | 0 |
| FRS136: On 31/03/2028 Spot Bond | | | 4.61000 | 171.20820 | 4.61000 | 171.16725 | | | 0.00 | 0 | 0 |
| Total FRS137 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS137 | | | | | | | | | 0.00 | 0 | 0 |
| FRS137: On 07/12/2033 Spot Bond | | | 4.85000 | 200.91753 | 4.85000 | 200.86816 | | | 0.00 | 0 | 0 |
| Total FRS138 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS138 | | | | | | | | | 0.00 | 0 | 0 |
| FRS138: On 31/03/2028 Spot Bond | | | 4.74000 | 169.56621 | 4.74000 | 169.52506 | | | 0.00 | 0 | 0 |
| Total FRS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS142 | | | | | | | | | 0.00 | 0 | 0 |
| FRS142: On 31/03/2028 Spot Bond | | | 4.74000 | 169.56621 | 4.74000 | 169.52506 | | | 0.00 | 0 | 0 |
| Total FRS143 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS143 | | | | | | | | | 0.00 | 0 | 0 |
| FRS143: On 31/03/2028 Spot Bond | | | 5.03000 | 165.96763 | 5.03000 | 165.92606 | | | 0.00 | 0 | 0 |
| Total FRS145 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS145 | | | | | | | | | 0.00 | 0 | 0 |
| FRS145: On 31/01/2025 Spot Bond | | | 4.68000 | 127.24532 | 4.68000 | 127.21473 | | | 0.00 | 0 | 0 |
| Total FRS146 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS146 | | | | | | | | | 0.00 | 0 | 0 |
| FRS146: On 31/01/2022 Spot Bond | | | 3.78000 | 157.63604 | 3.78000 | 157.60190 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS147 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS147 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS147 On 31/03/2028 Spot Bond | | | 5.09000 | 165.23404 | 5.09000 | 165.19239 | | | | 0.00 | 0 | 0 |
| Total FRS149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS149 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS149 On 31/03/2028 Spot Bond | | | 5.13000 | 164.74703 | 5.13000 | 164.70532 | | | | 0.00 | 0 | 0 |
| Total FRS150 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS150 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS150 On 31/01/2025 Spot Bond | | | 4.65000 | 127.43330 | 4.65000 | 127.40275 | | | | 0.00 | 0 | 0 |
| Total FRS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS151 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS151 On 31/03/2028 Spot Bond | | | 4.55000 | 171.97216 | 4.55000 | 171.93130 | | | | 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 | | | 5.14000 | 5.14000 | 5.14000 | 164.58381 | | | | 0.00 | 0 | 0 |
| Total FRS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS153 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS153 On 20/06/2022 Spot Bond | | | | | 0.00000 | 14.19750 | | | | 0.00 | 0 | 0 |
| Total FRS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS158 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS158 On 06/06/2023 Spot Bond | | | | | 0.00000 | 16.11971 | | | | 0.00 | 0 | 0 |
| Total FRS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS159 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS159 On 06/06/2024 Spot Bond | | | | | 0.00000 | 18.95912 | | | | 0.00 | 0 | 0 |
| Total FRS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS160 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS160 On 06/06/2025 Spot Bond | | | | | 0.00000 | 21.41631 | | | | 0.00 | 0 | 0 |
| Total FRS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS161 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS161 On 20/06/2022 Spot Bond | | | | | 0.00000 | 12.89118 | | | | 0.00 | 0 | 0 |
| Total FRS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS162 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS162 On 06/06/2023 Spot Bond | | | | | 0.00000 | 14.47052 | | | | 0.00 | 0 | 0 |
| Total FRS163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS163 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS163 On 06/06/2024 Spot Bond | | | | | 0.00000 | 17.01846 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FRS164 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS164 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS164 On 06/06/2025 Spot Bond | | | | | 0.00000 | 19.18240 | | | | 0.00 | 0 | 0 |
| Total FRS165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS165 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS165 On 01/08/2022 Spot Bond | | | | | 0.00000 | 11.36390 | | | | 0.00 | 0 | 0 |
| Total FRS167 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS167 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS167 On 01/08/2022 Spot Bond | | | | | 0.00000 | 11.33569 | | | | 0.00 | 0 | 0 |
| Total FRS168 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS168 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS168 On 01/08/2021 Spot Bond | | | | | 0.00000 | 10.57570 | | | | 0.00 | 0 | 0 |
| Total FRS169 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS169 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS169 On 01/08/2022 Spot Bond | | | | | 0.00000 | 22.08710 | | | | 0.00 | 0 | 0 |
| Total FRS170 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS170 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS170 On 16/10/2022 Spot Bond | | | | | 0.00000 | 101.88231 | | | | 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 | 102.00092 | | | | 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 | 15.25884 | | | | 0.00 | 0 | 0 |
| Total FRS175 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS175 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS175 On 26/01/2024 Spot Bond | | | | | 0.00000 | 15.25883 | | | | 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 | 18.34772 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total FRS177 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS177 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18(On 18/09/2023 Spot Bond | | | | | 0.00000 | 100.36624 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total FRS180 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For FRS180 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| FRS18(On 27/09/2025 Spot Bond | | | | | 0.00000 | 100.15089 | | | | 0.00 | 0 | 0 |
| Total FRS182 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS182 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18(On 04/10/2021 Spot Bond | | | | | 0.00000 | 99.75666 | | | | 0.00 | 0 | 0 |
| Total FRS183 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS183 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18(On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.67079 | | | | 0.00 | 0 | 0 |
| Total FRS184 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS184 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18(On 20/11/2019 Spot Bond | | | | | 0.00000 | 114.69904 | | | | 0.00 | 0 | 0 |
| Total FRS185 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS185 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18(On 23/01/2024 Spot Bond | | | | | 0.00000 | 110.48875 | | | | 0.00 | 0 | 0 |
| Total FRS186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS186 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18(On 23/01/2024 Spot Bond | | | | | 0.00000 | 120.25457 | | | | 0.00 | 0 | 0 |
| Total FRS187 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS187 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS18(On 23/01/2024 Spot Bond | | | | | 0.00000 | 116.76195 | | | | 0.00 | 0 | 0 |
| Total FRS188 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS188 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS19(On 16/03/2020 Spot Bond | | | | | 0.00000 | 113.91356 | | | | 0.00 | 0 | 0 |
| Total FRS190 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS190 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS19(On 16/03/2020 Spot Bond | | | | | 0.00000 | 112.35388 | | | | 0.00 | 0 | 0 |
| Total FRS191 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS191 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS19(On 19/03/2020 Spot Bond | | | | | 0.00000 | 102.43740 | | | | 0.00 | 0 | 0 |
| Total FRS192 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS192 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS19(On 23/03/2020 Spot Bond | | | | | 0.00000 | 110.95671 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total FRS193 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS193 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS193 On 19/06/2026 Spot Bond | | | | | 0.00000 | 58.02171 | | | | 0.00 | 0 | 0 |
| Total FRS194 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS194 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS194 On 19/06/2026 Spot Bond | | | | | 0.00000 | 47.28154 | | | | 0.00 | 0 | 0 |
| Total FRS195 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS195 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS195 On 05/08/2024 Spot Bond | | | | | 0.00000 | 101.32247 | | | | 0.00 | 0 | 0 |
| Total FRS197 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS197 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS197 On 03/08/2020 Spot Bond | | | | | 0.00000 | 105.42629 | | | | 0.00 | 0 | 0 |
| Total FRS198 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS198 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS198 On 05/08/2025 Spot Bond | | | | | 0.00000 | 101.44270 | | | | 0.00 | 112,000,000 | 28,000,000 |
| Total FRS199 SPOT | | | | | | | | | | 0.00 | 112,000,000 | 28,000,000 |
| Total For FRS199 | | | | | | | | | | 0.00 | 112,000,000 | 28,000,000 |
| FRS199 On 12/08/2025 Spot Bond | | | | | 0.00000 | 101.27238 | | | | 0.00 | 0 | 0 |
| Total FRS200 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS200 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS200 On 06/08/2025 Spot Bond | | | | | 0.00000 | 100.92009 | | | | 0.00 | 160,000,000 | 40,000,000 |
| Total FRS201 SPOT | | | | | | | | | | 0.00 | 160,000,000 | 40,000,000 |
| Total For FRS201 | | | | | | | | | | 0.00 | 160,000,000 | 40,000,000 |
| FRS201 On 23/08/2025 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FRS202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS202 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS202 On 04/03/2020 Spot Bond | | | | | 0.00000 | 102.49435 | | | | 0.00 | 0 | 0 |
| Total FRS203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS203 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS203 On 11/09/2020 Spot Bond | | | | | 0.00000 | 99.33194 | | | | 0.00 | 0 | 0 |
| Total FRS204 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS204 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS204 On 15/03/2021 Spot Bond | | | | | 0.00000 | 99.25218 | | | | 0.00 | 0 | 0 |
| Total FRS205 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS205 | | | | | | | | | | 0.00 | 0 | 0 |
| FRS36 On 07/12/2023 Spot Bond | | | 3.46000 | 3.46000 | 3.46000 | 299.38288 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| Total FRS36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS36 | | | | | | | | | 0.00 | 0 | 0 |
| FRS37 On 07/12/2023 Spot Bond | | | 3.35000 | 3.35000 | 3.35000 | 300.59858 | | | 0.00 | 0 | 0 |
| Total FRS37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS37 | | | | | | | | | 0.00 | 0 | 0 |
| FRS43 On 07/12/2023 Spot Bond | | | 4.07000 | 4.07000 | 4.07000 | 292.74808 | | | 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 | | | 3.57000 | 158.37095 | 3.57000 | 158.33754 | | | 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 | 101.55556 | | | 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 | | | 3.27000 | 159.42821 | 3.27000 | 159.39586 | | | 0.00 | 0 | 0 |
| Total FRS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS51 | | | | | | | | | 0.00 | 0 | 0 |
| FRS62 On 04/11/2026 Spot Bond | | | | | 0.00000 | 101.41054 | | | 0.00 | 0 | 0 |
| Total FRS62 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS62 | | | | | | | | | 0.00 | 0 | 0 |
| FRS64 On 26/01/2042 Spot Bond | | | 4.18000 | 102.68297 | 4.18000 | 102.65965 | | | 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 | | | 3.86000 | 76.51898 | 3.86000 | 109.71146 | | | 0.00 | 0 | 0 |
| Total FRS81 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS81 | | | | | | | | | 0.00 | 0 | 0 |
| FRS85 On 31/01/2025 Spot Bond | | | 3.84000 | 3.84000 | 3.84000 | 132.60093 | | | 0.00 | 0 | 0 |
| Total FRS85 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS85 | | | | | | | | | 0.00 | 0 | 0 |
| FRS87 On 31/01/2025 Spot Bond | | | 3.87000 | 3.87000 | 3.87000 | 132.40417 | | | 0.00 | 0 | 0 |
| Total FRS87 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRS87 | | | | | | | | | 0.00 | 0 | 0 |
| FRS90 On 07/12/2023 Spot Bond | | | 4.26000 | 4.26000 | 4.26000 | 290.71793 | | | 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 | | | 7.50800 | 103.60492 | 7.50800 | 103.58379 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total FRX19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX19 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX20 On 01/10/2020 Spot Bond | | | 7.60000 | 101.14945 | 7.60000 | 101.12884 | | | | 0.00 | 0 | 0 |
| Total FRX20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX20 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX23 On 28/02/2023 Spot Bond | | | 7.99000 | 7.99000 | 7.99000 | 99.99121 | | | | 0.00 | 0 | 2,000,000,000 |
| Total FRX23 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For FRX23 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| FRX24 On 10/12/2024 Spot Bond | | | 8.32500 | 113.42413 | 8.32500 | 113.39886 | | | | 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 | | | 9.32000 | 103.72448 | 9.32000 | 103.69881 | | | | 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 | | | 8.77000 | 103.83239 | 8.77000 | 103.80804 | | | | 0.00 | 0 | 500,000,000 |
| Total FRX26 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For FRX26 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| FRX27 On 07/03/2027 Spot Bond | | | 8.84000 | 107.97985 | 8.84000 | 107.95419 | | | | 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 | | | 9.16000 | 107.61768 | 9.16000 | 107.59150 | | | | 0.00 | 0 | 0 |
| Total FRX28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX28 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX30 On 31/01/2030 Spot Bond | | | 9.42000 | 103.84528 | 9.42000 | 103.81931 | | | | 0.00 | 0 | 0 |
| Total FRX30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX30 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX31 On 21/02/2031 Spot Bond | | | 9.59000 | 100.50043 | 9.59000 | 100.47485 | | | | 0.00 | 0 | 0 |
| Total FRX31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX31 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX32 On 31/03/2032 Spot Bond | | | 9.63000 | 106.49918 | 9.63000 | 106.47182 | | | | 0.00 | 0 | 0 |
| Total FRX32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX32 | | | | | | | | | | 0.00 | 0 | 0 |
| FRX45 On 14/04/2045 Spot Bond | | | 10.62000 | 80.86352 | 10.62000 | 80.84066 | | | | 0.00 | 0 | 0 |
| Total FRX45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FRX45 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.06100 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS3A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5 | | | | | | | | | | 0.00 | 0 | 0 |
| FS3A5L On 20/02/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS3A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS3A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS3B1 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.14308 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS5A4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A4U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5A5L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5A5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5A5U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5B1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5B1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5B1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5C1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5C1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5C1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5D1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5D1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5D1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS5E1L On 20/04/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total FS5E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS5E1U | | | | | | | | | | 0.00 | 0 | 0 |
| FS6A1 On 20/08/2021 Spot Bond | | | | | 0.00000 | 100.92125 | | | | 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 | 100.33464 | | | | 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 | 101.28548 | | | | 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 | 101.00346 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total FS6E1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For FS6E1U | | | | | | | | | | 0.00 | 0 | 0 |
| GBL03 On 16/11/2020 Spot Bond | | | | | 0.00000 | 103.06011 | | | | 0.00 | 0 | 0 |
| Total GBL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GBL03 | | | | | | | | | | 0.00 | 0 | 0 |
| GBL04 On 05/06/2021 Spot Bond | | | | | 0.00000 | 101.68481 | | | | 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 | 100.87220 | | | | 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 | 100.88248 | | | | 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 | 100.94928 | | | | 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 | 101.03140 | | | | 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 | 101.08267 | | | | 0.00 | 0 | 0 |
| Total GH31D SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH31D | | | | | | | | | | 0.00 | 0 | 0 |
| GH41U On 25/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GH41U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GH41U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB07 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB07U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB15 On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB15U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB15U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB16 On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total GRB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB16U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB17 On 29/01/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB17U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB17U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB18 On 30/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB18U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB18U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB19 On 31/01/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB19U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB19U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB21 On 17/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB21U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB21U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB22 On 17/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB22U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB22U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB23 On 07/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB23U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB24 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB24U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB24U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB25 On 15/12/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB25U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB25U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB27 On 02/02/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB27U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB27U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB28 On 02/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB28U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB29 On 01/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB29U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB30 On 10/06/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total GRB30U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB30U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB31 On 10/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB31U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB31U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB32 On 28/06/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB32U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB32U | | | | | | | | | | 0.00 | 0 | 0 |
| GRB33 On 03/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRB33U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRB33U | | | | | | | | | | 0.00 | 0 | 0 |
| GRL35 On 12/06/2029 Spot Bond | | | 4.15000 | 103.13002 | 4.15000 | 103.10661 | | | | 0.00 | 0 | 0 |
| Total GRL35 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRL35 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT07 On 21/02/2024 Spot Bond | | | | | 0.00000 | 103.05547 | | | | 0.00 | 0 | 6,000,000,000 |
| Total GRT07 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For GRT07 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| GRT11 On 13/05/2021 Spot Bond | | | | | 0.00000 | 102.16328 | | | | 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 | 100.66369 | | | | 0.00 | 0 | 0 |
| Total GRT12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT12 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT13 On 15/04/2020 Spot Bond | | | | | 0.00000 | 102.22545 | | | | 0.00 | 0 | 0 |
| Total GRT13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT13 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT14 On 15/09/2021 Spot Bond | | | | | 0.00000 | 101.71711 | | | | 0.00 | 0 | 500,000,000 |
| Total GRT14 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For GRT14 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| GRT15 On 15/04/2020 Spot Bond | | | | | 0.00000 | 102.14917 | | | | 0.00 | 0 | 0 |
| Total GRT15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT15 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT16 On 17/10/2021 Spot Bond | | | | | 0.00000 | 103.21208 | | | | 0.00 | 0 | 0 |
| Total GRT16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT16 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT17 On 17/10/2023 Spot Bond | | | 8.97000 | 108.62987 | 8.97000 | 108.60383 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total GRT17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT17 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT18 On 13/03/2020 Spot Bond | | | | | 0.00000 | 100.71508 | | | | 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 | 101.39511 | | | | 0.00 | 760,000,000 | 6,380,000,000 |
| Total GRT19 SPOT | | | | | | | | | | 0.00 | 760,000,000 | 6,380,000,000 |
| Total For GRT19 | | | | | | | | | | 0.00 | 760,000,000 | 6,380,000,000 |
| GRT20 On 03/04/2024 Spot Bond | | | | | 0.00000 | 101.11695 | | | | 0.00 | 0 | 0 |
| Total GRT20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT20 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT21 On 03/04/2024 Spot Bond | | | 9.87000 | 99.70546 | 9.87000 | 99.67922 | | | | 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 | 101.84134 | | | | 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 | 102.10085 | | | | 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 | 100.54785 | | | | 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 | 100.65346 | | | | 0.00 | 0 | 0 |
| Total GRT25G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT25G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT26 On 09/03/2028 Spot Bond | | | | | 0.00000 | 101.88300 | | | | 0.00 | 0 | 0 |
| Total GRT26G SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT26G | | | | | | | | | | 0.00 | 0 | 0 |
| GRT27 On 28/09/2023 Spot Bond | | | | | 0.00000 | 100.18007 | | | | 0.00 | 0 | 0 |
| Total GRT27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT27 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT28 On 10/12/2021 Spot Bond | | | | | 0.00000 | 100.50653 | | | | 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 | 100.51888 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total GRT29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT29 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT30 On 10/12/2025 Spot Bond | | | | | 0.00000 | 100.96588 | | | | 0.00 | 5,280,000,000 | 2,640,000,000 |
| Total GRT30 SPOT | | | | | | | | | | 0.00 | 5,280,000,000 | 2,640,000,000 |
| Total For GRT30 | | | | | | | | | | 0.00 | 5,280,000,000 | 2,640,000,000 |
| GRT31 On 28/02/2024 Spot Bond | | | | | 0.00000 | 100.82157 | | | | 0.00 | 0 | 0 |
| Total GRT31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT31 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT32 On 18/04/2024 Spot Bond | | | | | 0.00000 | 101.77984 | | | | 0.00 | 0 | 0 |
| Total GRT32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT32 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT33 On 18/04/2026 Spot Bond | | | | | 0.00000 | 101.82384 | | | | 0.00 | 0 | 0 |
| Total GRT33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT33 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT34 On 18/04/2029 Spot Bond | | | | | 0.00000 | 101.88902 | | | | 0.00 | 2,080,000,000 | 1,040,000,000 |
| Total GRT34 SPOT | | | | | | | | | | 0.00 | 2,080,000,000 | 1,040,000,000 |
| Total For GRT34 | | | | | | | | | | 0.00 | 2,080,000,000 | 1,040,000,000 |
| GRT36 On 27/06/2024 Spot Bond | | | | | 0.00000 | 100.13590 | | | | 0.00 | 0 | 0 |
| Total GRT36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT36 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT38 On 31/03/2026 Spot Bond | | | | | 0.00000 | 100.06776 | | | | 0.00 | 0 | 0 |
| Total GRT38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT38 | | | | | | | | | | 0.00 | 0 | 0 |
| GRT39 On 30/04/2026 Spot Bond | | | | | 0.00000 | 100.07118 | | | | 0.00 | 0 | 0 |
| Total GRT39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRT39 | | | | | | | | | | 0.00 | 0 | 0 |
| GRX01 On 03/07/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRX01U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX01U | | | | | | | | | | 0.00 | 0 | 0 |
| GRX02 On 30/09/2039 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total GRX02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For GRX02U | | | | | | | | | | 0.00 | 0 | 0 |
| H6T2U On 02/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H6T2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H6T2U | | | | | | | | | | 0.00 | 0 | 0 |
| H7T2U On 02/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--|-----------------------|-----------------------|-------------------|
| Total H7T2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T2U | | | | | | | | | | 0.00 | 0 | 0 |
| H7T3U On 02/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H7T3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H7T3U | | | | | | | | | | 0.00 | 0 | 0 |
| H7T4U On 03/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 950,000,000,000,000.00 | | 49,500,000,000 | 16,500,000,000 | |
| Total H7T4U SPOT | | | | | | | | 50,000,000,000,000.00 | | 49,500,000,000 | 16,500,000,000 | |
| Total For H7T4U | | | | | | | | 50,000,000,000,000.00 | | 49,500,000,000 | 16,500,000,000 | |
| H8T1U On 20/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total H8T1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For H8T1U | | | | | | | | | | 0.00 | 0 | 0 |
| HC2T3 On 05/10/2019 Spot Bond | | | | | 0.00000 | 99.91831 | | | | 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 | 100.77736 | | | | 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 | 101.46602 | | | | 0.00 | 92,000,000 | 46,000,000 |
| Total HILB04 SPOT | | | | | | | | | | 0.00 | 92,000,000 | 46,000,000 |
| Total For HILB04 | | | | | | | | | | 0.00 | 92,000,000 | 46,000,000 |
| HILB06 On 11/07/2020 Spot Bond | | | | | 0.00000 | 99.82090 | | | | 0.00 | 102,400,000 | 25,600,000 |
| Total HILB06 SPOT | | | | | | | | | | 0.00 | 102,400,000 | 25,600,000 |
| Total For HILB06 | | | | | | | | | | 0.00 | 102,400,000 | 25,600,000 |
| HILB07 On 11/07/2021 Spot Bond | | | | | 0.00000 | 99.81861 | | | | 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 | 100.16339 | | | | 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 | 100.01548 | | | | 0.00 | 0 | 0 |
| Total HILB09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB09 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB10 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.56741 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total HILB10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB10 | | | | | | | | | | 0.00 | 0 | 0 |
| HILB11 On 15/03/2024 Spot Bond | | | | | 0.00000 | 100.40514 | | | | 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 | 100.40285 | | | | 0.00 | 0 | 0 |
| Total HILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C4 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C4U | | | | | | | | | | 0.00 | 0 | 0 |
| HM1C5 On 19/07/2048 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total HM1C5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HM1C5U | | | | | | | | | | 0.00 | 0 | 0 |
| HPF04/ On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 0.00 | 0 | 0 |
| Total HPF04/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF04/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| HPF06 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.17259 | | | | 0.00 | 0 | 0 |
| Total HPF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF06 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF11 On 31/03/2023 Spot Bond | | | | | 0.00000 | 100.01590 | | | | 0.00 | 0 | 0 |
| Total HPF11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF11 | | | | | | | | | | 0.00 | 0 | 0 |
| HPF12 On 31/03/2024 Spot Bond | | | | | 0.00000 | 100.01292 | | | | 0.00 | 0 | 0 |
| Total HPF12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HPF12 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 7.54000 | 103.43442 | 7.54000 | 103.41362 | | | | 0.00 | 0 | 0 |
| Total HWAY20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 31/07/2020 Spot Bond | | | 100.00000 | 57.53977 | 100.00000 | 57.41311 | | | | 0.00 | 0 | 0 |
| Total HWAY20/R207 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY20/R207 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2023 Spot Bond | | | 3.85000 | 295.18489 | 3.85000 | 295.12027 | | | | 0.00 | 0 | 0 |
| Total HWAY23 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY23 | | | | | | | | | | 0.00 | 0 | 0 |
| HWAY2 On 07/12/2024 Spot Bond | | | 4.16000 | 4.16000 | 4.16000 | 294.77160 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|------------------------|------------------------|-----------------------|
| Total HWAY24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY24 | | | | | | | | | 0.00 | 0 | 0 |
| HWAY3 On 28/02/2033 Spot Bond | | | 4.38000 | 78.78417 | 4.38000 | 95.76193 | | | 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 | | | 10.72000 | 90.81012 | 10.72000 | 90.78436 | | | 0.00 | 0 | 6,690,000,000 |
| Total HWAY34 SPOT | | | | | | | | | 0.00 | 0 | 6,690,000,000 |
| Total For HWAY34 | | | | | | | | | 0.00 | 0 | 6,690,000,000 |
| HWAY3 On 31/07/2034 Spot Bond | | | 100.00000 | 10.67505 | 100.00000 | 10.65156 | | | 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 | | | 10.72000 | 90.52092 | 10.72000 | 90.49524 | | | 0.00 | 0 | 2,500,000,000 |
| Total HWAY35 SPOT | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For HWAY35 | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| HWAY3 On 31/07/2035 Spot Bond | | | 100.00000 | 10.67475 | 100.00000 | 10.65126 | | | 0.00 | 0 | 0 |
| Total HWAY35/R209 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For HWAY35/R209 | | | | | | | | | 0.00 | 0 | 0 |
| HWF11 On 15/07/2022 Spot Bond | | | | | 0.00000 | 101.91964 | | | 0.00 | 0 | 15,000,000,000 |
| Total HWF11 SPOT | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| Total For HWF11 | | | | | | | | | 0.00 | 0 | 15,000,000,000 |
| HWF12 On 29/07/2022 Spot Bond | | | | | 0.00000 | 101.61393 | | | 0.00 | 0 | 3,400,000,000 |
| Total HWF12 SPOT | | | | | | | | | 0.00 | 0 | 3,400,000,000 |
| Total For HWF12 | | | | | | | | | 0.00 | 0 | 3,400,000,000 |
| HWY02 On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | 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 | | | 3.22000 | 136.77027 | 3.23000 | 136.67475 | | 672,026,211,492,000.00 | 519,262,798,600 | 357,858,533,700 | |
| Total I2025 SPOT | | | | | | | | 72,026,211,492,000.00 | 519,262,798,600 | 357,858,533,700 | |
| Total For I2025 | | | | | | | | 72,026,211,492,000.00 | 519,262,798,600 | 357,858,533,700 | |
| I2029 On 31/03/2029 Spot Bond | | | 3.41000 | 101.55130 | 3.41000 | 101.53027 | | 231,506,533,390,000.00 | 67,890,479,000 | 69,743,321,600 | |
| Total I2029 SPOT | | | | | | | | 11,506,533,390,000.00 | 67,890,479,000 | 69,743,321,600 | |
| Total For I2029 | | | | | | | | 11,506,533,390,000.00 | 67,890,479,000 | 69,743,321,600 | |
| I2033 On 28/02/2033 Spot Bond | | | 3.55000 | 101.78277 | 3.55000 | 101.76120 | | 135,633,181,855,000.00 | 38,206,530,100 | 95,178,555,700 | |
| Total I2033 SPOT | | | | | | | | 15,633,181,855,000.00 | 38,206,530,100 | 95,178,555,700 | |
| Total For I2033 | | | | | | | | 15,633,181,855,000.00 | 38,206,530,100 | 95,178,555,700 | |
| I2038 On 31/01/2038 Spot Bond | | | 3.58000 | 119.69140 | 3.58000 | 119.66612 | | 295,494,828,900,000.00 | 82,540,455,000 | 202,164,477,000 | |

| 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 I2038 SPOT | | | | | | | | | 15,494,828,900,000.00 | 82,540,455,000 | 202,164,477,000 |
| Total For I2038 | | | | | | | | | 15,494,828,900,000.00 | 82,540,455,000 | 202,164,477,000 |
| I2046 On 31/03/2046 Spot Bond | | | 3.61000 | 110.84811 | 3.61000 | 110.82456 | | | 463,552,487,232,000.00 | 128,407,891,200 | 177,143,495,200 |
| Total I2046 SPOT | | | | | | | | | 3,552,487,232,000.00 | 128,407,891,200 | 177,143,495,200 |
| Total For I2046 | | | | | | | | | 3,552,487,232,000.00 | 128,407,891,200 | 177,143,495,200 |
| I2050 On 31/12/2050 Spot Bond | | | 3.62000 | 115.47465 | 3.62000 | 115.45014 | | | 236,922,216,120,000.00 | 65,448,126,000 | 237,166,051,729 |
| Total I2050 SPOT | | | | | | | | | 16,922,216,120,000.00 | 65,448,126,000 | 237,166,051,729 |
| Total For I2050 | | | | | | | | | 16,922,216,120,000.00 | 65,448,126,000 | 237,166,051,729 |
| IB105U On 20/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB105U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB105U | | | | | | | | | 0.00 | 0 | 0 |
| IB107U On 08/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB107U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB107U | | | | | | | | | 0.00 | 0 | 0 |
| IB121U On 28/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB121U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB121U | | | | | | | | | 0.00 | 0 | 0 |
| IB122U On 17/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total IB122U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IB122U | | | | | | | | | 0.00 | 0 | 0 |
| 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 | 100.86715 | | | 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 | | | 8.44500 | 8.44500 | 8.44500 | 104.70018 | | | 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 | 101.24119 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|---------------------------|-------------------|-------------------|---------------|
| 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 | 101.84206 | | | 0.00 | 0 | 0 |
| Total IBL104 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL104 | | | | | | | | | 0.00 | 0 | 0 |
| IBL106 On 06/08/2020 Spot Bond | | | 7.84000 | 7.84000 | 7.84000 | 101.65564 | | 689,920,000,000.00 | 88,000,000 | 22,000,000 | |
| Total IBL106 SPOT | | | | | | | | 689,920,000,000.00 | 88,000,000 | 22,000,000 | |
| Total For IBL106 | | | | | | | | 689,920,000,000.00 | 88,000,000 | 22,000,000 | |
| IBL108 On 22/11/2019 Spot Bond | | | | | 0.00000 | 100.94188 | | | 0.00 | 0 | 0 |
| Total IBL108 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL108 | | | | | | | | | 0.00 | 0 | 0 |
| IBL109 On 07/12/2023 Spot Bond | | | 3.92000 | 294.42799 | 3.92000 | 294.36296 | | | 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 | 100.59658 | | | 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 | 101.20538 | | | 0.00 | 0 | 0 |
| Total IBL112 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL112 | | | | | | | | | 0.00 | 0 | 0 |
| IBL113 On 21/05/2021 Spot Bond | | | | | 0.00000 | 100.96016 | | | 0.00 | 0 | 0 |
| Total IBL113 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL113 | | | | | | | | | 0.00 | 0 | 0 |
| IBL114 On 21/05/2022 Spot Bond | | | | | 0.00000 | 101.32386 | | | 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 | 100.98688 | | | 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 | 100.28781 | | | 0.00 | 0 | 0 |
| Total IBL116 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL116 | | | | | | | | | 0.00 | 0 | 0 |
| IBL118 On 24/07/2020 Spot Bond | | | | | 0.00000 | 101.56606 | | | 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 | 101.09570 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IBL119 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL119 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL120 On 12/10/2020 Spot Bond | | | | | 0.00000 | 99.77077 | | | | 0.00 | 0 | 0 |
| Total IBL120 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL120 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL123 On 14/02/2022 Spot Bond | | | | | 0.00000 | 101.28003 | | | | 0.00 | 0 | 0 |
| Total IBL123 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL123 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL124 On 14/02/2024 Spot Bond | | | | | 0.00000 | 101.14289 | | | | 0.00 | 0 | 0 |
| Total IBL124 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL124 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL127 On 02/04/2020 Spot Bond | | | | | 0.00000 | 100.02002 | | | | 0.00 | 0 | 0 |
| Total IBL127 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL127 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL128 On 11/04/2022 Spot Bond | | | | | 0.00000 | 99.82942 | | | | 0.00 | 0 | 0 |
| Total IBL128 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL128 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL129 On 30/05/2022 Spot Bond | | | | | 0.00000 | 101.00448 | | | | 0.00 | 0 | 0 |
| Total IBL129 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL129 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL130 On 22/07/2022 Spot Bond | | | | | 0.00000 | 101.89707 | | | | 0.00 | 0 | 0 |
| Total IBL130 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL130 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL131 On 07/08/2020 Spot Bond | | | | | 0.00000 | 101.20135 | | | | 0.00 | 0 | 0 |
| Total IBL131 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL131 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL132 On 12/08/2024 Spot Bond | | | | | 0.00000 | 101.19049 | | | | 0.00 | 0 | 0 |
| Total IBL132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL132 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL133 On 12/09/2022 Spot Bond | | | | | 0.00000 | 100.46763 | | | | 0.00 | 0 | 0 |
| Total IBL133 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL133 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL36 On 31/01/2022 Spot Bond | | | 3.32000 | 3.32000 | 3.32000 | 159.21887 | | | | 0.00 | 0 | 0 |
| Total IBL36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL36 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL43/J On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total IBL43/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL43/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| IBL46 On 15/01/2020 Spot Bond | | | 8.28500 | 101.25763 | 8.28500 | 101.23518 | | | 0.00 | 0 | 0 |
| Total IBL46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL46 | | | | | | | | | 0.00 | 0 | 0 |
| IBL50 On 02/08/2020 Spot Bond | | | 8.04500 | 102.36756 | 8.04500 | 102.34562 | | 2,455,334,000,000.00 | 305,200,000 | 124,188,000 | |
| Total IBL50 SPOT | | | | | | | | 2,455,334,000,000.00 | 305,200,000 | 124,188,000 | |
| Total For IBL50 | | | | | | | | 2,455,334,000,000.00 | 305,200,000 | 124,188,000 | |
| IBL60 On 17/02/2024 Spot Bond | | | 9.09000 | 105.44102 | 9.09000 | 105.41556 | | 0.00 | 0 | 0 | |
| Total IBL60 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL60 | | | | | | | | 0.00 | 0 | 0 | |
| IBL65 On 29/07/2021 Spot Bond | | | | | 0.00000 | 101.87119 | | 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 | | | 3.42000 | 158.89850 | 3.42000 | 158.86561 | | 768,474,000,000.00 | 224,700,000 | 57,673,000 | |
| Total IBL67 SPOT | | | | | | | | 768,474,000,000.00 | 224,700,000 | 57,673,000 | |
| Total For IBL67 | | | | | | | | 768,474,000,000.00 | 224,700,000 | 57,673,000 | |
| IBL75 On 19/08/2020 Spot Bond | | | | | 0.00000 | 101.48009 | | 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 | 101.76504 | | 0.00 | 0 | 0 | |
| Total IBL77 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL77 | | | | | | | | 0.00 | 0 | 0 | |
| IBL78 On 25/11/2022 Spot Bond | | | 9.18000 | 105.86489 | 9.18000 | 105.83906 | | 0.00 | 0 | 0 | |
| Total IBL78 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL78 | | | | | | | | 0.00 | 0 | 0 | |
| IBL81U On 02/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | 0.00 | 0 | 0 | |
| Total IBL81U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL81U | | | | | | | | 0.00 | 0 | 0 | |
| IBL86 On 20/05/2021 Spot Bond | | | | | 0.00000 | 102.12159 | | 0.00 | 778,000,000 | 371,000,000 | |
| Total IBL86 SPOT | | | | | | | | 0.00 | 778,000,000 | 371,000,000 | |
| Total For IBL86 | | | | | | | | 0.00 | 778,000,000 | 371,000,000 | |
| IBL88 On 20/05/2021 Spot Bond | | | 8.02500 | 107.26036 | 8.02500 | 107.23743 | | 0.00 | 0 | 0 | |
| Total IBL88 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For IBL88 | | | | | | | | 0.00 | 0 | 0 | |
| IBL88/F On 20/05/2021 Spot Bond | | | 100.00000 | 37.91449 | 100.00000 | 37.83104 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-----------------------|
| 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 | 100.95032 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total IBL89 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For IBL89 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| IBL92 On 12/01/2020 Spot Bond | | | | | 0.00000 | 99.75747 | | | | 0.00 | 0 | 0 |
| Total IBL92 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL92 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL95 On 12/09/2021 Spot Bond | | | | | 0.00000 | 101.62885 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total IBL95 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For IBL95 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| IBL97 On 03/10/2019 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 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 | 101.69320 | | | | 0.00 | 0 | 0 |
| Total IBL98 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IBL98 | | | | | | | | | | 0.00 | 0 | 0 |
| IBL99 On 21/10/2019 Spot Bond | | | 8.87000 | 104.07006 | 8.87000 | 104.04488 | | | | 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 | 10.13572 | 100.00000 | 10.11341 | | | | 0.00 | 0 | 0 |
| Total IDC02U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDC02U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG03 On 22/10/2020 Spot Bond | | | 8.07500 | 104.01404 | 8.07500 | 103.99154 | | | | 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 | 100.98881 | | | | 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 | | | 9.17000 | 104.95982 | 9.17000 | 104.93425 | | | | 0.00 | 0 | 10,882,995,400 |
| Total IDCG06 SPOT | | | | | | | | | | 0.00 | 0 | 10,882,995,400 |
| Total For IDCG06 | | | | | | | | | | 0.00 | 0 | 10,882,995,400 |
| IDCG07 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.37637 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|-----------------------|
| Total IDCG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG07 On 13/05/2030 Spot Bond | | | 11.50000 | 103.02596 | 11.50000 | 102.96218 | | | | 0.00 | 0 | 0 |
| Total IDCG08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG08 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG08 On 05/12/2019 Spot Bond | | | | | 0.00000 | 100.81258 | | | | 0.00 | 0 | 0 |
| Total IDCG09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG09 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG09 On 05/12/2021 Spot Bond | | | | | 0.00000 | 100.66535 | | | | 0.00 | 0 | 0 |
| Total IDCG10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG10 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG10 On 05/12/2026 Spot Bond | | | 9.67000 | 109.28981 | 9.67000 | 109.26161 | | | | 0.00 | 0 | 6,000,000,000 |
| Total IDCG11 SPOT | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| Total For IDCG11 | | | | | | | | | | 0.00 | 0 | 6,000,000,000 |
| IDCG11 On 26/04/2021 Spot Bond | | | | | 0.00000 | 102.10232 | | | | 0.00 | 0 | 950,000,000 |
| Total IDCG12 SPOT | | | | | | | | | | 0.00 | 0 | 950,000,000 |
| Total For IDCG12 | | | | | | | | | | 0.00 | 0 | 950,000,000 |
| IDCG12 On 26/04/2023 Spot Bond | | | | | 0.00000 | 102.36121 | | | | 0.00 | 0 | 0 |
| Total IDCG13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG13 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG13 On 12/11/2021 Spot Bond | | | | | 0.00000 | 101.17371 | | | | 0.00 | 0 | 0 |
| Total IDCG14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG14 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG14 On 12/11/2023 Spot Bond | | | | | 0.00000 | 101.64456 | | | | 0.00 | 0 | 0 |
| Total IDCG15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG15 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG15 On 12/11/2025 Spot Bond | | | | | 0.00000 | 102.43899 | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total IDCG16 SPOT | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| Total For IDCG16 | | | | | | | | | | 0.00 | 1,000,000,000 | 1,000,000,000 |
| IDCG16 On 08/02/2024 Spot Bond | | | | | 0.00000 | 101.32297 | | | | 0.00 | 0 | 10,000,000,000 |
| Total IDCG17 SPOT | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For IDCG17 | | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| IDCG17 On 12/03/2022 Spot Bond | | | | | 0.00000 | 100.47468 | | | | 0.00 | 0 | 0 |
| Total IDCG18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG18 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCG18 On 12/03/2024 Spot Bond | | | | | 0.00000 | 100.49453 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IDCG19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCG19 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP06 On 17/10/2019 Spot Bond | | | 4.00000 | 4.00000 | 4.00000 | 101.84374 | | | | 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 | 100.40122 | | | | 0.00 | 0 | 0 |
| Total IDCP07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP07 | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP1L On 18/05/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IDCP1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IDCP1U | | | | | | | | | | 0.00 | 0 | 0 |
| IDCP2L On 05/04/2025 Spot Bond | | | 100.00000 | 5.59167 | 100.00000 | 5.57930 | | | | 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 | | | 8.57000 | 103.35977 | 8.57000 | 103.33607 | | | | 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 | | | 8.18500 | 100.58266 | 8.18500 | 104.93258 | | | | 0.00 | 0 | 0 |
| Total IFC02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IFC02 | | | | | | | | | | 0.00 | 0 | 0 |
| IN276U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN276U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN276U | | | | | | | | | | 0.00 | 0 | 0 |
| IN277U On 30/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN277U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN277U | | | | | | | | | | 0.00 | 0 | 0 |
| IN281U On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN281U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN281U | | | | | | | | | | 0.00 | 0 | 0 |
| IN289U On 30/06/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN289U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN289U | | | | | | | | | | 0.00 | 0 | 0 |
| IN304U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN304U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN304U | | | | | | | | | | 0.00 | 0 | 0 |
| IN306U On 24/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN306U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN306U | | | | | | | | | | 0.00 | 0 | 0 |
| IN327U On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN327U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN327U | | | | | | | | | | 0.00 | 0 | 0 |
| IN329U On 22/03/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN329U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN329U | | | | | | | | | | 0.00 | 0 | 0 |
| IN334U On 22/09/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN334U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN334U | | | | | | | | | | 0.00 | 0 | 0 |
| IN342U On 31/03/2032 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN342U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN342U | | | | | | | | | | 0.00 | 0 | 0 |
| IN343U On 28/02/2035 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN343U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN343U | | | | | | | | | | 0.00 | 0 | 0 |
| IN345U On 31/01/2030 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN345U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN345U | | | | | | | | | | 0.00 | 0 | 0 |
| IN347U On 21/12/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN347U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN347U | | | | | | | | | | 0.00 | 0 | 0 |
| IN355U On 22/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN355U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN355U | | | | | | | | | | 0.00 | 0 | 0 |
| IN367U On 22/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN367U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN367U | | | | | | | | | | 0.00 | 0 | 0 |
| IN385U On 12/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN385U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN385U | | | | | | | | | | 0.00 | 0 | 0 |
| IN395U On 09/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IN395U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN395U | | | | | | | | | | 0.00 | 0 | 0 |
| IN396U On 11/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN396U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN396U | | | | | | | | | | 0.00 | 0 | 0 |
| IN399U On 22/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN399U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN399U | | | | | | | | | | 0.00 | 0 | 0 |
| IN402U On 15/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN402U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN402U | | | | | | | | | | 0.00 | 0 | 0 |
| IN403U On 25/04/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN403U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN403U | | | | | | | | | | 0.00 | 0 | 0 |
| IN404U On 20/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN404U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN404U | | | | | | | | | | 0.00 | 0 | 0 |
| IN405U On 20/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN405U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN405U | | | | | | | | | | 0.00 | 0 | 0 |
| IN406U On 01/06/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN406U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN406U | | | | | | | | | | 0.00 | 0 | 0 |
| IN407U On 31/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN407U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN407U | | | | | | | | | | 0.00 | 0 | 0 |
| IN409U On 30/09/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN409U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN409U | | | | | | | | | | 0.00 | 0 | 0 |
| IN410U On 31/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN410U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN410U | | | | | | | | | | 0.00 | 0 | 0 |
| IN415U On 31/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IN415U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IN415U | | | | | | | | | | 0.00 | 0 | 0 |
| ING196 On 30/06/2027 Spot Bond | | | | | 0.00000 | 70.07395 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total ING196 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING196 | | | | | | | | | | 0.00 | 0 | 0 |
| ING211 On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 0.00 | 0 | 0 |
| Total ING211/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING211/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| ING362 On 24/02/2021 Spot Bond | | | | | 0.00000 | 100.74840 | | | | 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 | 101.45314 | | | | 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 | 101.55841 | | | | 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 | 100.79110 | | | | 0.00 | 0 | 0 |
| Total ING383 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For ING383 | | | | | | | | | | 0.00 | 0 | 0 |
| ING384 On 30/09/2020 Spot Bond | | | | | 0.00000 | 89.17612 | | | | 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 | 101.38433 | | | | 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 | 101.77557 | | | | 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 | 103.01458 | | | | 0.00 | 0 | 0 |
| Total INLV02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV02 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV03 On 11/02/2021 Spot Bond | | | | | 0.00000 | 103.30745 | | | | 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 | | | 10.32500 | 104.85669 | 10.32500 | 104.82800 | | | | 0.00 | 0 | 0 |
| Total INLV04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV04 | | | | | | | | | | 0.00 | 0 | 0 |
| INLV05 On 22/03/2023 Spot Bond | | | | | 0.00000 | 103.62292 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total INLV05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For INLV05 | | | | | | | | | | 0.00 | 0 | 0 |
| IPC26U On 08/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPC26U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPC26U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF01/J On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 0.00 | 0 | 0 |
| Total IPF01/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF01/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IPF13 On 04/12/2020 Spot Bond | | | | | 0.00000 | 100.68511 | | | | 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 | 100.55271 | | | | 0.00 | 0 | 0 |
| Total IPF15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF15 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF16 On 17/12/2021 Spot Bond | | | | | 0.00000 | 100.38835 | | | | 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 | 100.23180 | | | | 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 | 100.23449 | | | | 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 | 100.23718 | | | | 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 | 100.37037 | | | | 0.00 | 0 | 0 |
| Total IPF20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF20 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF21 On 17/03/2022 Spot Bond | | | | | 0.00000 | 101.04545 | | | | 0.00 | 0 | 0 |
| Total IPF21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF21 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF22 On 14/06/2022 Spot Bond | | | | | 0.00000 | 100.40753 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|----------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|-------------------|
| Total IPF23U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF23U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF24 On 05/02/2023 Spot Bond | | | | | 0.00000 | 101.39452 | | | | 0.00 | 128,000,000 | 32,000,000 |
| Total IPF24 SPOT | | | | | | | | | | 0.00 | 128,000,000 | 32,000,000 |
| Total For IPF24 | | | | | | | | | | 0.00 | 128,000,000 | 32,000,000 |
| IPF25 On 15/10/2023 Spot Bond | | | | | 0.00000 | 101.91383 | | | | 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 | 101.23034 | | | | 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 | 101.24425 | | | | 0.00 | 0 | 0 |
| Total IPF27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF27 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF28U On 28/11/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF28U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF28U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF29U On 28/11/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPF29U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF29U | | | | | | | | | | 0.00 | 0 | 0 |
| IPF30 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.18357 | | | | 0.00 | 0 | 0 |
| Total IPF30 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF30 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF31 On 25/03/2026 Spot Bond | | | | | 0.00000 | 100.58162 | | | | 0.00 | 0 | 0 |
| Total IPF31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF31 | | | | | | | | | | 0.00 | 0 | 0 |
| IPF32 On 01/07/2026 Spot Bond | | | | | 0.00000 | 100.04427 | | | | 0.00 | 0 | 0 |
| Total IPF32 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPF32 | | | | | | | | | | 0.00 | 0 | 0 |
| IPFC25 On 25/10/2019 Spot Bond | | | | | 0.00000 | 101.40575 | | | | 0.00 | 0 | 0 |
| Total IPFC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPFC25 | | | | | | | | | | 0.00 | 0 | 0 |
| IPL8/JIB On 10/10/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IPL8/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IPL8/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IV017/F On 31/01/2022 Spot Bond | | | 2.75000 | 100.48359 | 2.75000 | 100.47613 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total IV017/R212 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV017/R212 | | | | | | | | | | 0.00 | 0 | 0 |
| IV019 On 31/03/2028 Spot Bond | | | 6.70000 | 146.86940 | 6.70000 | 146.82610 | | | | 0.00 | 0 | 0 |
| Total IV019 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV019 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030 On 31/01/2025 Spot Bond | | | 5.23000 | 5.23000 | 5.23000 | 123.82280 | | | | 0.00 | 0 | 0 |
| Total IV030 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030 | | | | | | | | | | 0.00 | 0 | 0 |
| IV030A On 31/01/2025 Spot Bond | | | 5.23000 | 5.23000 | 5.23000 | 123.82280 | | | | 0.00 | 0 | 0 |
| Total IV030A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV030A | | | | | | | | | | 0.00 | 0 | 0 |
| IV031 On 11/03/2020 Spot Bond | | | | | 0.00000 | 100.59504 | | | | 0.00 | 0 | 0 |
| Total IV031 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV031 | | | | | | | | | | 0.00 | 0 | 0 |
| IV033 On 11/02/2021 Spot Bond | | | | | 0.00000 | 103.16715 | | | | 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 | | | 10.22500 | 104.56945 | 10.22500 | 104.54111 | | | | 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 | 105.96672 | | | | 0.00 | 1,280,000,000 | 640,000,000 |
| Total IV035 SPOT | | | | | | | | | | 0.00 | 1,280,000,000 | 640,000,000 |
| Total For IV035 | | | | | | | | | | 0.00 | 1,280,000,000 | 640,000,000 |
| IV036 On 22/07/2021 Spot Bond | | | | | 0.00000 | 106.17354 | | | | 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 | 100.30261 | | | | 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 | | | 5.52000 | 5.52000 | 5.52000 | 151.66685 | | | | 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 | 104.11015 | | | | 0.00 | 0 | 0 |
| Total IV040 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV040 | | | | | | | | | | 0.00 | 0 | 0 |
| IV041 On 29/09/2021 Spot Bond | | | 10.57500 | 102.60200 | 10.57500 | 102.57296 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|--------------------|
| Total IV041 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV041 | | | | | | | | | | 0.00 | 0 | 0 |
| IV042 On 18/11/2021 Spot Bond | | | | | 0.00000 | 106.10446 | | | | 0.00 | 0 | 0 |
| Total IV042 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV042 | | | | | | | | | | 0.00 | 0 | 0 |
| IV043 On 21/11/2021 Spot Bond | | | 10.46500 | 10.46500 | 10.46500 | 108.35686 | | | | 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 | 101.93224 | | | | 0.00 | 0 | 0 |
| Total IV044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV044 | | | | | | | | | | 0.00 | 0 | 0 |
| IV045 On 31/01/2022 Spot Bond | | | 4.47000 | 155.25093 | 4.47000 | 155.21445 | | | | 0.00 | 0 | 0 |
| Total IV045 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV045 | | | | | | | | | | 0.00 | 0 | 0 |
| IV046 On 21/06/2022 Spot Bond | | | | | 0.00000 | 102.42235 | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total IV046 SPOT | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| Total For IV046 | | | | | | | | | | 0.00 | 1,400,000,000 | 700,000,000 |
| IV050 On 26/06/2024 Spot Bond | | | | | 0.00000 | 100.39736 | | | | 0.00 | 0 | 0 |
| Total IV050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV050 | | | | | | | | | | 0.00 | 0 | 0 |
| IV100U On 19/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV100U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV100U | | | | | | | | | | 0.00 | 0 | 0 |
| IV115U On 28/06/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV115U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV115U | | | | | | | | | | 0.00 | 0 | 0 |
| IV118U On 30/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV118U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV118U | | | | | | | | | | 0.00 | 0 | 0 |
| IV125U On 07/11/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV125U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV125U | | | | | | | | | | 0.00 | 0 | 0 |
| IV142U On 30/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IV142U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV142U | | | | | | | | | | 0.00 | 0 | 0 |
| IV164U On 13/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|-----------------------|-----------------------|
| Total IV164U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IV164U | | | | | | | | | 0.00 | 0 | 0 |
| IV166U On 02/10/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 000,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 |
| Total IV166U SPOT | | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 |
| Total For IV166U | | | | | | | | | 10,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000 |
| IV19A On 31/03/2028 Spot Bond | | | 5.40000 | 161.50232 | 5.40000 | 161.46030 | | | 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 |
| IVA961 On 10/10/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.80449 | | | 0.00 | 0 | 0 |
| Total IVA961 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA961 | | | | | | | | | 0.00 | 0 | 0 |
| IVA962 On 17/10/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.66809 | | | 0.00 | 0 | 0 |
| Total IVA962 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA962 | | | | | | | | | 0.00 | 0 | 0 |
| IVA963 On 24/10/2019 Spot Bond | | | 7.15000 | 7.15000 | 7.15000 | 99.53206 | | | 0.00 | 0 | 0 |
| Total IVA963 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA963 | | | | | | | | | 0.00 | 0 | 0 |
| IVA964 On 31/10/2019 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 99.38801 | | | 0.00 | 0 | 0 |
| Total IVA964 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA964 | | | | | | | | | 0.00 | 0 | 0 |
| IVA965 On 07/11/2019 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 99.25086 | | | 0.00 | 0 | 0 |
| Total IVA965 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA965 | | | | | | | | | 0.00 | 0 | 0 |
| IVA966 On 14/11/2019 Spot Bond | | | 7.25000 | 7.25000 | 7.25000 | 99.11408 | | | 0.00 | 0 | 0 |
| Total IVA966 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA966 | | | | | | | | | 0.00 | 0 | 0 |
| IVA969 On 05/12/2019 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.68839 | | | 0.00 | 0 | 0 |
| Total IVA969 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA969 | | | | | | | | | 0.00 | 0 | 0 |
| IVA970 On 12/12/2019 Spot Bond | | | 7.35000 | 7.35000 | 7.35000 | 98.55130 | | | 0.00 | 0 | 0 |
| Total IVA970 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA970 | | | | | | | | | 0.00 | 0 | 0 |
| IVA975 On 07/01/2020 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 98.01934 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVA975 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA975 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA977 On 14/01/2020 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 97.88226 | | | | 0.00 | 0 | 0 |
| Total IVA977 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA977 | | | | | | | | | | 0.00 | 0 | 0 |
| IVA978 On 16/01/2020 Spot Bond | | | 7.45000 | 7.45000 | 7.45000 | 97.84316 | | | | 0.00 | 0 | 0 |
| Total IVA978 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVA978 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC005 On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | | 0.00 | 0 | 0 |
| Total IVC005/JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC005/JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| IVC034 On 30/06/2021 Spot Bond | | | | | 0.00000 | 100.01474 | | | | 0.00 | 0 | 0 |
| Total IVC034 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC034 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC040 On 24/07/2021 Spot Bond | | | 8.09500 | 103.87552 | 8.09500 | 103.85312 | | | | 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 | 101.04167 | | | | 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 | 100.42470 | | | | 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 | 101.44697 | | | | 0.00 | 0 | 0 |
| Total IVC063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC063 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC092 On 24/11/2019 Spot Bond | | | | | 0.00000 | 100.94936 | | | | 0.00 | 0 | 0 |
| Total IVC092 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC092 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC094 On 06/12/2021 Spot Bond | | | 8.94500 | 107.10407 | 8.94500 | 107.07848 | | | | 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 | 100.01893 | | | | 0.00 | 0 | 0 |
| Total IVC097 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC097 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC102 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.70644 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC102 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC102 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC103 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.02016 | | | | 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 | 100.59189 | | | | 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 | 100.49013 | | | | 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 | 100.01934 | | | | 0.00 | 0 | 0 |
| Total IVC107 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC107 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC109 On 19/05/2021 Spot Bond | | | | | 0.00000 | 101.91415 | | | | 0.00 | 0 | 0 |
| Total IVC109 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC109 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC110 On 19/05/2021 Spot Bond | | | 8.59500 | 105.39170 | 8.59500 | 105.36761 | | | | 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 | 101.04067 | | | | 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 | 100.42807 | | | | 0.00 | 0 | 0 |
| Total IVC114 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC114 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC116 On 16/08/2020 Spot Bond | | | | | 0.00000 | 101.23216 | | | | 0.00 | 0 | 0 |
| Total IVC116 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC116 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC133 On 06/12/2019 Spot Bond | | | 8.02000 | 8.02000 | 8.02000 | 102.56765 | | | | 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 | 101.54663 | | | | 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 | 101.75284 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC135 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC135 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC136 On 22/08/2021 Spot Bond | | | | | 0.00000 | 101.65513 | | | | 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 | 100.88880 | | | | 0.00 | 0 | 0 |
| Total IVC137 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC137 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC140 On 18/10/2021 Spot Bond | | | | | 0.00000 | 102.09569 | | | | 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 | 100.71259 | | | | 0.00 | 0 | 0 |
| Total IVC144 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC144 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC145 On 06/12/2020 Spot Bond | | | | | 0.00000 | 100.61776 | | | | 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 | 100.68586 | | | | 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 | 100.22918 | | | | 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 | 100.50343 | | | | 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 | 100.50075 | | | | 0.00 | 0 | 0 |
| Total IVC149 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC149 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC152 On 15/12/2024 Spot Bond | | | | | 0.00000 | 100.49602 | | | | 0.00 | 0 | 0 |
| Total IVC152 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC152 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC153 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC153 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC154 On 05/02/2021 Spot Bond | | | | | 0.00000 | 101.30644 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC154 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC155 On 03/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC155 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC156 On 22/04/2021 Spot Bond | | | | | 0.00000 | 101.67760 | | | | 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 | 100.78469 | | | | 0.00 | 0 | 0 |
| Total IVC157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC157 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC158 On 02/04/2020 Spot Bond | | | | | 0.00000 | 100.02015 | | | | 0.00 | 0 | 0 |
| Total IVC158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC158 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC159 On 06/06/2023 Spot Bond | | | | | 0.00000 | 100.15634 | | | | 0.00 | 0 | 0 |
| Total IVC159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC159 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC160 On 05/04/2020 Spot Bond | | | | | 0.00000 | 99.91726 | | | | 0.00 | 0 | 0 |
| Total IVC160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC160 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC161 On 09/05/2020 Spot Bond | | | | | 0.00000 | 101.28178 | | | | 0.00 | 0 | 0 |
| Total IVC161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC161 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC162 On 21/05/2020 Spot Bond | | | | | 0.00000 | 101.04694 | | | | 0.00 | 0 | 0 |
| Total IVC162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC162 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC163 On 17/03/2022 Spot Bond | | | | | 0.00000 | 100.39276 | | | | 0.00 | 0 | 0 |
| Total IVC163 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC163 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC165 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.28695 | | | | 0.00 | 0 | 0 |
| Total IVC165 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC165 | | | | | | | | | | 0.00 | 0 | 0 |
| IVC68U On 07/12/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC80U On 27/05/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total IVC80U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC80U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC84U On 01/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC84U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC84U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC85U On 12/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC85U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC85U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC91U On 07/11/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC91U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC91U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC95U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC95U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC95U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC96U On 02/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC96U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC96U | | | | | | | | | | 0.00 | 0 | 0 |
| IVC99U On 14/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVC99U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVC99U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF407 On 07/04/2020 Spot Bond | | | | | 0.00000 | 99.91851 | | | | 0.00 | 0 | 0 |
| Total IVF407 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF407 | | | | | | | | | | 0.00 | 0 | 0 |
| IVF68U On 18/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF68U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF68U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF69U On 25/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF69U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF69U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF70U On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF70U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF70U | | | | | | | | | | 0.00 | 0 | 0 |
| IVF71U On 12/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total IVF71U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For IVF71U | | | | | | | | | | 0.00 | 0 | 0 |
| JAS02 On 31/01/2020 Spot Bond | | | | | 0.00000 | 101.77602 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total JAS02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JAS02 | | | | | | | | | | 0.00 | 0 | 0 |
| JIBAR On 15/03/2060 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total JIBAR SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JIBAR | | | | | | | | | | 0.00 | 0 | 0 |
| JPM002 On 05/07/2023 Spot Bond | | | | | 0.00000 | 100.36118 | | | | 0.00 | 0 | 0 |
| Total JPM002 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For JPM002 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP006 On 29/06/2021 Spot Bond | | | | | 0.00000 | 100.01852 | | | | 0.00 | 0 | 0 |
| Total KAP006 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP006 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP007 On 26/10/2021 Spot Bond | | | 8.30000 | 108.07130 | 8.30000 | 108.04730 | | | | 0.00 | 0 | 0 |
| Total KAP007 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP007 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP008 On 28/11/2019 Spot Bond | | | | | 0.00000 | 100.94831 | | | | 0.00 | 0 | 0 |
| Total KAP008 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP008 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP009 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.92372 | | | | 0.00 | 0 | 0 |
| Total KAP009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP009 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP010 On 15/09/2020 Spot Bond | | | | | 0.00000 | 100.67991 | | | | 0.00 | 0 | 0 |
| Total KAP010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP010 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP012 On 01/12/2022 Spot Bond | | | | | 0.00000 | 100.75717 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total KAP012 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For KAP012 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| KAP013 On 24/05/2022 Spot Bond | | | | | 0.00000 | 100.87749 | | | | 0.00 | 0 | 0 |
| Total KAP013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP013 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP014 On 19/07/2024 Spot Bond | | | | | 0.00000 | 101.80884 | | | | 0.00 | 0 | 0 |
| Total KAP014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP014 | | | | | | | | | | 0.00 | 0 | 0 |
| KAP11 On 24/10/2022 Spot Bond | | | | | 0.00000 | 101.99715 | | | | 0.00 | 0 | 0 |
| Total KAP11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KAP11 | | | | | | | | | | 0.00 | 0 | 0 |
| KSB005 On 05/08/2020 Spot Bond | | | | | 0.00000 | 102.41841 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| Total KSB009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For KSB009 | | | | | | | | | | 0.00 | 0 | 0 |
| KW01 On 31/10/2027 Spot Bond | | | 9.66000 | 120.22755 | 9.66000 | 120.19673 | | | | 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 | 101.56853 | | | | 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 | | | 8.09500 | 103.54694 | 8.09500 | 103.52426 | | | | 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 | 103.31240 | 9.62000 | 103.28556 | | | | 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 | 100.98642 | 9.71000 | 100.96055 | | | | 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 | 103.01258 | | | | 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 | 100.99337 | | | | 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 | 100.57217 | | | | 0.00 | 0 | 0 |
| Total LBK17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK17 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK18 On 22/03/2022 Spot Bond | | | | | 0.00000 | 103.48188 | | | | 0.00 | 0 | 0 |
| Total LBK18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK18 | | | | | | | | | | 0.00 | 0 | 0 |
| LBK20 On 08/06/2022 Spot Bond | | | 8.63000 | 106.94712 | 8.63000 | 106.92244 | | | | 0.00 | 0 | 2,500,000,000 |
| Total LBK20 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For LBK20 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| LBK22 On 04/09/2020 Spot Bond | | | | | 0.00000 | 101.23021 | | | | 0.00 | 0 | 450,000,000 |

| 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 LBK22 SPOT | | | | | | | | | 0.00 | 0 | 450,000,000 |
| Total For LBK22 | | | | | | | | | 0.00 | 0 | 450,000,000 |
| LBK23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 102.82040 | | | 0.00 | 0 | 500,000,000 |
| Total LBK23 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For LBK23 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| LBK24 On 10/10/2024 Spot Bond | | | 9.00000 | 104.95213 | 9.00000 | 104.92689 | | | 0.00 | 0 | 4,808,716,700 |
| Total LBK24 SPOT | | | | | | | | | 0.00 | 0 | 4,808,716,700 |
| Total For LBK24 | | | | | | | | | 0.00 | 0 | 4,808,716,700 |
| LBK26 On 23/03/2021 Spot Bond | | | | | 0.00000 | 100.62803 | | | 0.00 | 0 | 0 |
| Total LBK26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK26 | | | | | | | | | 0.00 | 0 | 0 |
| LBK27 On 23/03/2023 Spot Bond | | | | | 0.00000 | 101.58924 | | | 0.00 | 0 | 0 |
| Total LBK27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK27 | | | | | | | | | 0.00 | 0 | 0 |
| LBK28 On 15/05/2028 Spot Bond | | | 10.15000 | 106.39970 | 10.15000 | 106.37107 | | 50,750,000,000,000.00 | 5,000,000,000 | 1,000,000,000 | |
| Total LBK28 SPOT | | | | | | | | 50,750,000,000,000.00 | 5,000,000,000 | 1,000,000,000 | |
| Total For LBK28 | | | | | | | | 50,750,000,000,000.00 | 5,000,000,000 | 1,000,000,000 | |
| LBK29 On 07/06/2023 Spot Bond | | | 8.75500 | 106.09703 | 8.75500 | 106.07219 | | 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 | 100.29486 | | 0.00 | 0 | 0 | |
| Total LBK30 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For LBK30 | | | | | | | | 0.00 | 0 | 0 | |
| LBK31 On 20/09/2023 Spot Bond | | | | | 0.00000 | 100.91651 | | 0.00 | 0 | 0 | |
| Total LBK31 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For LBK31 | | | | | | | | 0.00 | 0 | 0 | |
| LBK32 On 08/11/2023 Spot Bond | | | | | 0.00000 | 101.35951 | | 0.00 | 0 | 0 | |
| Total LBK32 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For LBK32 | | | | | | | | 0.00 | 0 | 0 | |
| LBK33 On 07/12/2025 Spot Bond | | | | | 0.00000 | 101.21207 | | 0.00 | 0 | 0 | |
| Total LBK33 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For LBK33 | | | | | | | | 0.00 | 0 | 0 | |
| LBK35 On 26/03/2024 Spot Bond | | | | | 0.00000 | 100.16565 | | 0.00 | 0 | 0 | |
| Total LBK35 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For LBK35 | | | | | | | | 0.00 | 0 | 0 | |
| LBK36 On 25/06/2020 Spot Bond | | | | | 0.00000 | 100.17397 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|---------------|
| Total LBK36 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK36 | | | | | | | | | 0.00 | 0 | 0 |
| LBK37 On 25/06/2024 Spot Bond | | | | | 0.00000 | 100.18888 | | | 0.00 | 0 | 0 |
| Total LBK37 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For LBK37 | | | | | | | | | 0.00 | 0 | 0 |
| LGL04 On 14/08/2020 Spot Bond | | | 7.67500 | 102.47242 | 7.67500 | 102.45145 | | 1,760,645,000,000.00 | 229,400,000 | 666,870,000 | |
| Total LGL04 SPOT | | | | | | | | 1,760,645,000,000.00 | 229,400,000 | 666,870,000 | |
| Total For LGL04 | | | | | | | | 1,760,645,000,000.00 | 229,400,000 | 666,870,000 | |
| LGL05 On 12/12/2021 Spot Bond | | | | | 0.00000 | 101.33421 | | | 0.00 | 460,000,000 | 230,000,000 |
| Total LGL05 SPOT | | | | | | | | 0.00 | 460,000,000 | 230,000,000 | |
| Total For LGL05 | | | | | | | | 0.00 | 460,000,000 | 230,000,000 | |
| LGL06 On 04/10/2022 Spot Bond | | | 9.03000 | 103.01590 | 9.03000 | 102.99103 | | | 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 | 101.92902 | | | 0.00 | 0 | 0 |
| Total LGL07 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For LGL07 | | | | | | | | 0.00 | 0 | 0 | |
| LGL08 On 28/02/2023 Spot Bond | | | | | 0.00000 | 103.55869 | | | 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 | 103.90701 | | | 0.00 | 220,000,000 | 110,000,000 |
| Total LGL09 SPOT | | | | | | | | 0.00 | 220,000,000 | 110,000,000 | |
| Total For LGL09 | | | | | | | | 0.00 | 220,000,000 | 110,000,000 | |
| LGL10 On 08/10/2025 Spot Bond | | | | | 0.00000 | 99.88699 | | | 0.00 | 0 | 0 |
| Total LGL10 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For LGL10 | | | | | | | | 0.00 | 0 | 0 | |
| LHC11L On 16/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC11U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For LHC11U | | | | | | | | 0.00 | 0 | 0 | |
| LHC12L On 28/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC12U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For LHC12U | | | | | | | | 0.00 | 0 | 0 | |
| LHC13L On 02/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total LHC13U SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For LHC13U | | | | | | | | 0.00 | 0 | 0 | |
| LHL19 On 14/11/2019 Spot Bond | | | 12.62500 | 105.65170 | 12.62500 | 105.61568 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total LHL19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL19 | | | | | | | | | | 0.00 | 0 | 0 |
| LHL26 On 13/11/2020 Spot Bond | | | | | 0.00000 | 101.80017 | | | | 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 | 101.59289 | | | | 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 | 101.78578 | | | | 0.00 | 0 | 0 |
| Total LHL28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LHL28 | | | | | | | | | | 0.00 | 0 | 0 |
| LOM01 On 25/11/2019 Spot Bond | | | | | 0.00000 | 101.46179 | | | | 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 | 101.92684 | | | | 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 | 101.03452 | | | | 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 | 101.19725 | | | | 0.00 | 0 | 0 |
| Total LRFB2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For LRFB2 | | | | | | | | | | 0.00 | 0 | 0 |
| LRFC2 On 20/11/2019 Spot Bond | | | | | 0.00000 | 101.16985 | | | | 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 | 101.25826 | | | | 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 | 100.51610 | | | | 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 | 101.40273 | | | | 0.00 | 0 | 0 |
| Total MAQ132 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ132 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ14 On 14/10/2019 Spot Bond | | | | | 0.00000 | 99.78053 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total MAQ148 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ148 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 28/11/2019 Spot Bond | | | | | 0.00000 | 98.91103 | | | | 0.00 | 0 | 0 |
| Total MAQ153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ153 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 09/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MAQ157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ157 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 09/10/2019 Spot Bond | | | | | 0.00000 | 99.88917 | | | | 0.00 | 0 | 0 |
| Total MAQ158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ158 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ15 On 18/10/2019 Spot Bond | | | | | 0.00000 | 99.72779 | | | | 0.00 | 0 | 0 |
| Total MAQ159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ159 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 21/10/2019 Spot Bond | | | | | 0.00000 | 99.67238 | | | | 0.00 | 0 | 0 |
| Total MAQ160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ160 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 25/10/2019 Spot Bond | | | | | 0.00000 | 99.59540 | | | | 0.00 | 0 | 0 |
| Total MAQ161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ161 | | | | | | | | | | 0.00 | 0 | 0 |
| MAQ16 On 31/10/2019 Spot Bond | | | | | 0.00000 | 99.47225 | | | | 0.00 | 0 | 0 |
| Total MAQ162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MAQ162 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.40024 | | | | 0.00 | 0 | 0 |
| Total MBF055 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF055 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 28/08/2020 Spot Bond | | | | | 0.00000 | 100.99945 | | | | 0.00 | 0 | 0 |
| Total MBF057 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF057 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF05 On 21/05/2021 Spot Bond | | | | | 0.00000 | 101.22030 | | | | 0.00 | 0 | 0 |
| Total MBF059 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF059 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 17/08/2021 Spot Bond | | | | | 0.00000 | 100.98714 | | | | 0.00 | 0 | 0 |
| Total MBF061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF061 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06 On 07/06/2020 Spot Bond | | | | | 0.00000 | 100.50963 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total MBF062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF062 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 07/06/2022 Spot Bond | | | | | 0.00000 | 100.52783 | | | | 0.00 | 0 | 0 |
| Total MBF063 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF063 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 30/09/2020 Spot Bond | | | | | 0.00000 | 100.06140 | | | | 0.00 | 0 | 0 |
| Total MBF064 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBF064 | | | | | | | | | | 0.00 | 0 | 0 |
| MBF06: On 30/09/2022 Spot Bond | | | | | 0.00000 | 100.06405 | | | | 0.00 | 3,000,000,000 | 3,000,000,000 |
| Total MBF065 SPOT | | | | | | | | | | 0.00 | 3,000,000,000 | 3,000,000,000 |
| Total For MBF065 | | | | | | | | | | 0.00 | 3,000,000,000 | 3,000,000,000 |
| MBP03: On 11/04/2020 Spot Bond | | | | | 0.00000 | 99.83362 | | | | 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 | 100.84628 | | | | 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 | 101.39841 | | | | 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 | 100.90615 | | | | 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 | 100.92279 | | | | 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 | 99.77280 | | | | 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 | 101.51645 | | | | 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 | 101.46210 | | | | 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 | 100.12948 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|----------------------|
| Total MBP044 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP044 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/09/2023 Spot Bond | | | | | 0.00000 | 100.13109 | | | | 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 | 100.89605 | | | | 0.00 | 0 | 500,000,000 |
| Total MBP046 SPOT | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For MBP046 | | | | | | | | | | 0.00 | 0 | 500,000,000 |
| MBP04: On 26/02/2024 Spot Bond | | | | | 0.00000 | 100.84099 | | | | 0.00 | 0 | 0 |
| Total MBP047 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP047 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/03/2022 Spot Bond | | | | | 0.00000 | 100.12950 | | | | 0.00 | 0 | 0 |
| Total MBP048 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP048 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP04: On 27/03/2024 Spot Bond | | | | | 0.00000 | 100.13111 | | | | 0.00 | 0 | 0 |
| Total MBP049 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP049 | | | | | | | | | | 0.00 | 0 | 0 |
| MBP05: On 23/08/2022 Spot Bond | | | | | 0.00000 | 100.90141 | | | | 0.00 | 0 | 0 |
| Total MBP050 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MBP050 | | | | | | | | | | 0.00 | 0 | 0 |
| MIIL03 On 28/08/2023 Spot Bond | | | | | 0.00000 | 112.68918 | | | | 0.00 | 0 | 0 |
| Total MIIL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MIIL03 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0: On 17/03/2021 Spot Bond | | | 8.16000 | 103.02337 | 8.16000 | 103.00074 | | | | 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 | 101.00568 | | | | 0.00 | 273,600,000 | 98,400,000 |
| Total MMIG03 SPOT | | | | | | | | | | 0.00 | 273,600,000 | 98,400,000 |
| Total For MMIG03 | | | | | | | | | | 0.00 | 273,600,000 | 98,400,000 |
| MMIG0: On 12/08/2025 Spot Bond | | | 11.12000 | 11.12000 | 11.12000 | 102.32592 | | | | 0.00 | 0 | 0 |
| Total MMIG04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG04 | | | | | | | | | | 0.00 | 0 | 0 |
| MMIG0: On 12/08/2022 Spot Bond | | | 9.43000 | 105.04728 | 9.43000 | 105.02099 | | | | 0.00 | 0 | 1,050,000,000 |
| Total MMIG05 SPOT | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| Total For MMIG05 | | | | | | | | | | 0.00 | 0 | 1,050,000,000 |
| MMIG0: On 19/10/2028 Spot Bond | | | | | 0.00000 | 103.94397 | | | | 0.00 | 0 | 430,000,000 |

| 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 MMIG06 SPOT | | | | | | | | | | 0.00 | 0 | 430,000,000 |
| Total For MMIG06 | | | | | | | | | | 0.00 | 0 | 430,000,000 |
| MMIG0 On 18/09/2024 Spot Bond | | | | | 0.00000 | 100.35812 | | | | 0.00 | 0 | 0 |
| Total MMIG07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MMIG07 | | | | | | | | | | 0.00 | 0 | 0 |
| MQB00 On 28/08/2023 Spot Bond | | | | | 0.00000 | 112.77158 | | | | 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 | 100.40384 | | | | 0.00 | 134,000,000 | 67,000,000 |
| Total MTN06 SPOT | | | | | | | | | | 0.00 | 134,000,000 | 67,000,000 |
| Total For MTN06 | | | | | | | | | | 0.00 | 134,000,000 | 67,000,000 |
| MTN07 On 13/07/2022 Spot Bond | | | | | 0.00000 | 101.35111 | | | | 0.00 | 4,860,000,000 | 2,430,000,000 |
| Total MTN07 SPOT | | | | | | | | | | 0.00 | 4,860,000,000 | 2,430,000,000 |
| Total For MTN07 | | | | | | | | | | 0.00 | 4,860,000,000 | 2,430,000,000 |
| MTN08 On 11/10/2020 Spot Bond | | | | | 0.00000 | 100.57528 | | | | 0.00 | 0 | 0 |
| Total MTN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN08 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN09 On 11/10/2022 Spot Bond | | | | | 0.00000 | 100.87874 | | | | 0.00 | 0 | 0 |
| Total MTN09 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN09 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN10 On 11/10/2024 Spot Bond | | | | | 0.00000 | 101.63440 | | | | 0.00 | 900,000,000 | 450,000,000 |
| Total MTN10 SPOT | | | | | | | | | | 0.00 | 900,000,000 | 450,000,000 |
| Total For MTN10 | | | | | | | | | | 0.00 | 900,000,000 | 450,000,000 |
| MTN11 On 04/06/2021 Spot Bond | | | | | 0.00000 | 101.05659 | | | | 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 | 100.37576 | | | | 0.00 | 0 | 8,000,000,000 |
| Total MTN12 SPOT | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| Total For MTN12 | | | | | | | | | | 0.00 | 0 | 8,000,000,000 |
| MTN13 On 04/06/2025 Spot Bond | | | | | 0.00000 | 100.71009 | | | | 0.00 | 0 | 0 |
| Total MTN13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN13 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN14 On 10/05/2022 Spot Bond | | | | | 0.00000 | 101.20213 | | | | 0.00 | 0 | 0 |
| Total MTN14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN14 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN15 On 10/05/2024 Spot Bond | | | | | 0.00000 | 101.23029 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| Total MTN15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN15 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN16 On 30/05/2022 Spot Bond | | | | | 0.00000 | 100.77869 | | | | 0.00 | 0 | 0 |
| Total MTN16 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN16 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN17 On 30/05/2024 Spot Bond | | | | | 0.00000 | 100.80067 | | | | 0.00 | 0 | 0 |
| Total MTN17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN17 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN18 On 30/05/2026 Spot Bond | | | | | 0.00000 | 100.82622 | | | | 0.00 | 0 | 0 |
| Total MTN18 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN18 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN19 On 07/03/2025 Spot Bond | | | | | 0.00000 | 100.70809 | | | | 0.00 | 0 | 0 |
| Total MTN19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTN19 | | | | | | | | | | 0.00 | 0 | 0 |
| MTN20 On 07/09/2026 Spot Bond | | | | | 0.00000 | 100.72816 | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total MTN20 SPOT | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| Total For MTN20 | | | | | | | | | | 0.00 | 560,000,000 | 280,000,000 |
| MTNC2 On 10/05/2020 Spot Bond | | | | | 0.00000 | 101.23827 | | | | 0.00 | 0 | 0 |
| Total MTNC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC20 | | | | | | | | | | 0.00 | 0 | 0 |
| MTNC2 On 07/09/2020 Spot Bond | | | | | 0.00000 | 100.65153 | | | | 0.00 | 0 | 0 |
| Total MTNC21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MTNC21 | | | | | | | | | | 0.00 | 0 | 0 |
| MWA1L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA1U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA2L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA2U | | | | | | | | | | 0.00 | 0 | 0 |
| MWA3L On 18/07/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total MWA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWA3U | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2019 Spot Bond | | | | | 0.00000 | 101.08070 | | | | 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 | 101.02696 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| Total MWAR02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For MWAR02 | | | | | | | | | | 0.00 | 0 | 0 |
| MWAR(On 22/11/2021 Spot Bond | | | | | 0.00000 | 101.01567 | | | | 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 | 100.44961 | | | | 0.00 | 0 | 0 |
| Total N6B26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6B26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6C26 On 21/09/2020 Spot Bond | | | | | 0.00000 | 100.47535 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total N6C26 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For N6C26 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| N6D26 On 21/12/2020 Spot Bond | | | | | 0.00000 | 100.46415 | | | | 0.00 | 0 | 0 |
| Total N6D26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6D26 | | | | | | | | | | 0.00 | 0 | 0 |
| N6E26 On 22/03/2021 Spot Bond | | | | | 0.00000 | 100.32089 | | | | 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 | 100.37992 | | | | 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 | 101.65594 | | | | 0.00 | 0 | 0 |
| Total N6G26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N6G26 | | | | | | | | | | 0.00 | 0 | 0 |
| N7A20 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.27955 | | | | 0.00 | 0 | 0 |
| Total N7A20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7A20 | | | | | | | | | | 0.00 | 0 | 0 |
| N7B25 On 20/12/2021 Spot Bond | | | | | 0.00000 | 100.29417 | | | | 0.00 | 0 | 0 |
| Total N7B25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7B25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7C25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.34536 | | | | 0.00 | 0 | 0 |
| Total N7C25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7C25 | | | | | | | | | | 0.00 | 0 | 0 |
| N7D25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.38878 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|--------------------|---------------|
| Total N7D25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7D25 | | | | | | | | | 0.00 | 0 | 0 |
| N7E25 On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.42861 | | | 0.00 | 0 | 0 |
| Total N7E25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For N7E25 | | | | | | | | | 0.00 | 0 | 0 |
| NAM01 On 19/11/2022 Spot Bond | | | 8.55000 | 102.30042 | 8.55000 | 102.27715 | | | 0.00 | 0 | 0 |
| Total NAM01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM01 | | | | | | | | | 0.00 | 0 | 0 |
| NAM02 On 29/06/2020 Spot Bond | | | 7.56500 | 103.94597 | 7.56500 | 103.92489 | | | 0.00 | 0 | 0 |
| Total NAM02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM02 | | | | | | | | | 0.00 | 0 | 0 |
| NAM03 On 01/08/2023 Spot Bond | | | 9.03000 | 104.99522 | 9.03000 | 104.97002 | | | 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 | | | 10.12000 | 103.68789 | 10.12000 | 103.66008 | | | 0.00 | 0 | 0 |
| Total NAM04 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NAM04 | | | | | | | | | 0.00 | 0 | 0 |
| NBG01 On 29/04/2022 Spot Bond | | | | | 0.00000 | 101.75446 | | | 0.00 | 0 | 0 |
| Total NBG01G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG01G | | | | | | | | | 0.00 | 0 | 0 |
| NBG02 On 30/04/2024 Spot Bond | | | | | 0.00000 | 101.45857 | | | 0.00 | 0 | 0 |
| Total NBG02G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG02G | | | | | | | | | 0.00 | 0 | 0 |
| NBG03 On 30/04/2026 Spot Bond | | | | | 0.00000 | 101.47803 | | | 0.00 | 0 | 0 |
| Total NBG03G SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBG03G | | | | | | | | | 0.00 | 0 | 0 |
| NBK11 On 28/11/2020 Spot Bond | | | 7.75000 | 104.37248 | 7.75000 | 104.35092 | | 2,414,125,000,000.00 | 311,500,000 | 103,753,000 | |
| Total NBK11A SPOT | | | | | | | | 2,414,125,000,000.00 | 311,500,000 | 103,753,000 | |
| Total For NBK11A | | | | | | | | 2,414,125,000,000.00 | 311,500,000 | 103,753,000 | |
| NBK12 On 19/03/2021 Spot Bond | | | 7.71500 | 102.63620 | 7.71500 | 102.61485 | | 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 | 100.37846 | 9.38000 | 100.35319 | | 0.00 | 0 | 0 | |
| Total NBK12A/R208 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For NBK12A/R208 | | | | | | | | 0.00 | 0 | 0 | |
| NBK13 On 19/03/2024 Spot Bond | | | 8.83000 | 103.65193 | 8.83000 | 103.62734 | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-----------------------------|----------------------|----------------------|
| Total NBK13A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK13A | | | | | | | | | 0.00 | 0 | 0 |
| NBK14/ On 25/06/2021 Spot Bond | | | 7.64500 | 105.15279 | 7.64500 | 105.13124 | | | 3,822,500,000,000.00 | 500,000,000 | 500,000,000 |
| Total NBK14A SPOT | | | | | | | | | 3,822,500,000,000.00 | 500,000,000 | 500,000,000 |
| Total For NBK14A | | | | | | | | | 3,822,500,000,000.00 | 500,000,000 | 500,000,000 |
| NBK15/ On 11/02/2022 Spot Bond | | | 7.89500 | 103.16064 | 7.89500 | 103.13893 | | | 0.00 | 0 | 0 |
| Total NBK15A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK15A | | | | | | | | | 0.00 | 0 | 0 |
| NBK16/ On 12/02/2025 Spot Bond | | | 8.77000 | 104.15435 | 8.77000 | 104.13006 | | | 0.00 | 0 | 0 |
| Total NBK16A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK16A | | | | | | | | | 0.00 | 0 | 0 |
| NBK17/ On 22/04/2026 Spot Bond | | | 8.86000 | 109.80564 | 8.86000 | 109.77962 | | | 0.00 | 0 | 1,220,000,000 |
| Total NBK17A SPOT | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| Total For NBK17A | | | | | | | | | 0.00 | 0 | 1,220,000,000 |
| NBK18/ On 01/06/2020 Spot Bond | | | 8.51500 | 103.60907 | 8.51500 | 103.58547 | | | 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 | | | 8.42500 | 106.11162 | 8.42500 | 106.08770 | | | 0.00 | 0 | 0 |
| Total NBK19A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK19A | | | | | | | | | 0.00 | 0 | 0 |
| NBK20/ On 01/06/2026 Spot Bond | | | 9.12000 | 109.60146 | 9.12000 | 109.57475 | | | 2,699,520,000,000.00 | 296,000,000 | 124,840,000 |
| Total NBK20A SPOT | | | | | | | | | 2,699,520,000,000.00 | 296,000,000 | 124,840,000 |
| Total For NBK20A | | | | | | | | | 2,699,520,000,000.00 | 296,000,000 | 124,840,000 |
| NBK20I On 25/06/2021 Spot Bond | | | | | 0.00000 | 100.33734 | | | 0.00 | 1,060,000,000 | 530,000,000 |
| Total NBK20B SPOT | | | | | | | | | 0.00 | 1,060,000,000 | 530,000,000 |
| Total For NBK20B | | | | | | | | | 0.00 | 1,060,000,000 | 530,000,000 |
| NBK21/ On 21/07/2027 Spot Bond | | | 9.88000 | 106.14747 | 9.88000 | 106.11965 | | | 0.00 | 0 | 0 |
| Total NBK21A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK21A | | | | | | | | | 0.00 | 0 | 0 |
| NBK22/ On 19/11/2022 Spot Bond | | | 8.41000 | 108.23676 | 8.41000 | 108.21254 | | | 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 | | | 9.39000 | 109.91347 | 9.39000 | 109.88606 | | | 1,549,350,000,000.00 | 165,000,000 | 69,950,000 |
| Total NBK23A SPOT | | | | | | | | | 1,549,350,000,000.00 | 165,000,000 | 69,950,000 |
| Total For NBK23A | | | | | | | | | 1,549,350,000,000.00 | 165,000,000 | 69,950,000 |
| NBK23I On 12/02/2020 Spot Bond | | | | | 0.00000 | 101.26563 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total NBK23B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK23B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK24/ On 19/11/2027 Spot Bond | | | 9.47000 | 112.25223 | 9.47000 | 112.22401 | | | | 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 | 101.20897 | | | | 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 | | | 8.73000 | 8.73000 | 8.73000 | 106.87467 | | | | 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 | 103.94098 | | | | 0.00 | 2,220,000,000 | 1,110,000,000 |
| Total NBK25B SPOT | | | | | | | | | | 0.00 | 2,220,000,000 | 1,110,000,000 |
| Total For NBK25B | | | | | | | | | | 0.00 | 2,220,000,000 | 1,110,000,000 |
| NBK26/ On 10/05/2023 Spot Bond | | | 100.00000 | 19.58403 | 100.00000 | 19.54092 | | | | 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 | 104.90547 | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total NBK26B SPOT | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| Total For NBK26B | | | | | | | | | | 0.00 | 320,000,000 | 160,000,000 |
| NBK27/ On 10/05/2026 Spot Bond | | | 9.68000 | 111.48165 | 9.68000 | 111.45301 | | | | 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 | | | 8.37000 | 106.97000 | 8.37000 | 106.94617 | | | | 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 | 101.52980 | | | | 0.00 | 0 | 0 |
| Total NBK28B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK28B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK29/ On 31/07/2026 Spot Bond | | | 9.12000 | 108.72558 | 9.12000 | 108.69924 | | | | 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 | | | 8.36500 | 105.60635 | 8.36500 | 105.58284 | | | | 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 | 101.95965 | | | | 0.00 | 84,800,000 | 21,200,000 |

| 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 NBK30B SPOT | | | | | | | | | | 0.00 | 84,800,000 | 21,200,000 |
| Total For NBK30B | | | | | | | | | | 0.00 | 84,800,000 | 21,200,000 |
| NBK31 On 09/11/2023 Spot Bond | | | 8.40000 | 107.21065 | 8.40000 | 107.18669 | | | | 0.00 | 0 | 0 |
| Total NBK31A SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31A | | | | | | | | | | 0.00 | 0 | 0 |
| NBK311 On 17/02/2023 Spot Bond | | | | | 0.00000 | 101.10171 | | | | 0.00 | 0 | 0 |
| Total NBK31B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK31B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK341 On 10/05/2021 Spot Bond | | | | | 0.00000 | 102.26009 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total NBK34B SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For NBK34B | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| NBK351 On 10/05/2023 Spot Bond | | | | | 0.00000 | 102.94343 | | | | 0.00 | 0 | 0 |
| Total NBK35B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK35B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK361 On 10/05/2026 Spot Bond | | | | | 0.00000 | 105.59117 | | | | 0.00 | 1,020,000,000 | 510,000,000 |
| Total NBK36B SPOT | | | | | | | | | | 0.00 | 1,020,000,000 | 510,000,000 |
| Total For NBK36B | | | | | | | | | | 0.00 | 1,020,000,000 | 510,000,000 |
| NBK381 On 02/08/2021 Spot Bond | | | | | 0.00000 | 102.69973 | | | | 0.00 | 0 | 0 |
| Total NBK38B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK38B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK4 On 28/10/2024 Spot Bond | | | 10.89500 | 10.89500 | 10.89500 | 59.20577 | | | | 0.00 | 0 | 0 |
| Total NBK4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK4 | | | | | | | | | | 0.00 | 0 | 0 |
| NBK401 On 31/07/2026 Spot Bond | | | | | 0.00000 | 105.88166 | | | | 0.00 | 0 | 0 |
| Total NBK40B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK40B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK411 On 20/02/2020 Spot Bond | | | | | 0.00000 | 101.28952 | | | | 0.00 | 0 | 0 |
| Total NBK41B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK41B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK421 On 21/02/2022 Spot Bond | | | | | 0.00000 | 101.95196 | | | | 0.00 | 48,000,000 | 12,000,000 |
| Total NBK42B SPOT | | | | | | | | | | 0.00 | 48,000,000 | 12,000,000 |
| Total For NBK42B | | | | | | | | | | 0.00 | 48,000,000 | 12,000,000 |
| NBK431 On 20/02/2024 Spot Bond | | | | | 0.00000 | 103.10782 | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total NBK43B SPOT | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| Total For NBK43B | | | | | | | | | | 0.00 | 460,000,000 | 230,000,000 |
| NBK441 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.27235 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total NBK44B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK44B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK45I On 15/02/2023 Spot Bond | | | | | 0.00000 | 102.00632 | | | | 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 | 102.30443 | | | | 0.00 | 0 | 0 |
| Total NBK46B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK46B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK47I On 15/02/2028 Spot Bond | | | | | 0.00000 | 102.95479 | | | | 0.00 | 0 | 0 |
| Total NBK47B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK47B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK48I On 09/11/2021 Spot Bond | | | | | 0.00000 | 101.14560 | | | | 0.00 | 0 | 0 |
| Total NBK48B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK48B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK49I On 09/11/2023 Spot Bond | | | | | 0.00000 | 101.52787 | | | | 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 | 101.58204 | | | | 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 | 100.95539 | | | | 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 | 101.01413 | | | | 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 | 101.38086 | | | | 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 | 101.01462 | | | | 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 | 102.55591 | | | | 0.00 | 0 | 0 |
| Total NBK7B SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBK7B | | | | | | | | | | 0.00 | 0 | 0 |
| NBK5 On 01/08/2022 Spot Bond | | | | | 0.00000 | 101.38595 | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total NBKB55 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB55 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2024 Spot Bond | | | | | 0.00000 | 101.40990 | | | | 0.00 | 3,580,000,000 | 1,790,000,000 |
| Total NBKB56 SPOT | | | | | | | | | | 0.00 | 3,580,000,000 | 1,790,000,000 |
| Total For NBKB56 | | | | | | | | | | 0.00 | 3,580,000,000 | 1,790,000,000 |
| NBKB5 On 01/08/2026 Spot Bond | | | | | 0.00000 | 101.42865 | | | | 0.00 | 0 | 0 |
| Total NBKB57 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NBKB57 | | | | | | | | | | 0.00 | 0 | 0 |
| NBKB5 On 01/08/2029 Spot Bond | | | | | 0.00000 | 101.45611 | | | | 0.00 | 1,780,000,000 | 890,000,000 |
| Total NBKB58 SPOT | | | | | | | | | | 0.00 | 1,780,000,000 | 890,000,000 |
| Total For NBKB58 | | | | | | | | | | 0.00 | 1,780,000,000 | 890,000,000 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.31758 | | | | 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 | | | 10.06500 | 102.49792 | 10.06500 | 102.47026 | | | | 0.00 | 0 | 0 |
| Total NCLN83 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN83 | | | | | | | | | | 0.00 | 0 | 0 |
| NCLN8 On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.31584 | | | | 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 | | | 10.10000 | 101.76789 | 10.10000 | 101.74034 | | | | 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 | 100.31758 | | | | 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 | 100.32026 | | | | 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 | 100.32374 | | | | 0.00 | 0 | 0 |
| Total NCLN91 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN91 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| NCLN9 On 20/09/2020 Spot Bond | | | | | 0.00000 | 100.28879 | | | 0.00 | 0 | 0 |
| Total NCLN94 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NCLN94 | | | | | | | | | 0.00 | 0 | 0 |
| NDAL0 On 18/02/2021 Spot Bond | | | | | 0.00000 | 100.81285 | | | 0.00 | 0 | 0 |
| Total NDAL01 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NDAL01 | | | | | | | | | 0.00 | 0 | 0 |
| NED01 On 22/12/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED01U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED01U | | | | | | | | | 0.00 | 0 | 0 |
| NED02 On 15/03/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED02U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED02U | | | | | | | | | 0.00 | 0 | 0 |
| NED03 On 26/05/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED03U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED03U | | | | | | | | | 0.00 | 0 | 0 |
| NED04 On 01/07/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED04U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED04U | | | | | | | | | 0.00 | 0 | 0 |
| NED05 On 20/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED05U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED05U | | | | | | | | | 0.00 | 0 | 0 |
| NED06 On 26/07/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED06U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED06U | | | | | | | | | 0.00 | 0 | 0 |
| NED07 On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED07U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED07U | | | | | | | | | 0.00 | 0 | 0 |
| NED08 On 01/12/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED08U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED08U | | | | | | | | | 0.00 | 0 | 0 |
| NED09 On 25/03/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED09U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED09U | | | | | | | | | 0.00 | 0 | 0 |
| NED10 On 09/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED10U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED10U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| NED11 On 15/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total NED11U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED11U | | | | | | | | | 0.00 | 0 | 0 |
| NED17 On 14/10/2019 Spot Bond | | | | | 0.00000 | 102.14922 | | | 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 | 102.12398 | | | 0.00 | 0 | 0 |
| Total NED18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NED18 | | | | | | | | | 0.00 | 0 | 0 |
| NED19 On 01/07/2020 Spot Bond | | | | | 0.00000 | 101.77437 | | | 0.00 | 921,600,000 | 440,400,000 |
| Total NED19 SPOT | | | | | | | | | 0.00 | 921,600,000 | 440,400,000 |
| Total For NED19 | | | | | | | | | 0.00 | 921,600,000 | 440,400,000 |
| NED20 On 01/07/2020 Spot Bond | | | 8.72500 | 104.68916 | 8.72500 | 104.66487 | | | 0.00 | 0 | 3,030,000,000 |
| Total NED20 SPOT | | | | | | | | | 0.00 | 0 | 3,030,000,000 |
| Total For NED20 | | | | | | | | | 0.00 | 0 | 3,030,000,000 |
| NEDT1 On 21/05/2021 Spot Bond | | | | | 0.00000 | 107.95372 | | | 0.00 | 600,000,000 | 300,000,000 |
| Total NEDT1A SPOT | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| Total For NEDT1A | | | | | | | | | 0.00 | 600,000,000 | 300,000,000 |
| NEDT1 On 26/11/2021 Spot Bond | | | | | 0.00000 | 108.51128 | | | 0.00 | 100,000,000 | 1,250,000,000 |
| Total NEDT1B SPOT | | | | | | | | | 0.00 | 100,000,000 | 1,250,000,000 |
| Total For NEDT1B | | | | | | | | | 0.00 | 100,000,000 | 1,250,000,000 |
| NET52 On 23/01/2020 Spot Bond | | | | | 0.00000 | 101.59514 | | | 0.00 | 0 | 0 |
| Total NET52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NET52 | | | | | | | | | 0.00 | 0 | 0 |
| NGL01 On 22/09/2021 Spot Bond | | | | | 0.00000 | 104.34704 | | | 0.00 | 420,000,000 | 210,000,000 |
| Total NGL01 SPOT | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total For NGL01 | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| NGL02 On 15/03/2022 Spot Bond | | | | | 0.00000 | 105.33270 | | | 0.00 | 360,000,000 | 180,000,000 |
| Total NGL02 SPOT | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| Total For NGL02 | | | | | | | | | 0.00 | 360,000,000 | 180,000,000 |
| NGL03 On 26/05/2022 Spot Bond | | | | | 0.00000 | 101.10801 | | | 0.00 | 0 | 0 |
| Total NGL03 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL03 | | | | | | | | | 0.00 | 0 | 0 |
| NGL04 On 20/03/2023 Spot Bond | | | | | 0.00000 | 104.52671 | | | 0.00 | 0 | 472,000,000 |
| Total NGL04 SPOT | | | | | | | | | 0.00 | 0 | 472,000,000 |
| Total For NGL04 | | | | | | | | | 0.00 | 0 | 472,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| NGL05 On 26/07/2023 Spot Bond | | | | | 0.00000 | 103.16931 | | | 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 | 101.06947 | | | 0.00 | 0 | 0 |
| Total NGL06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL06 | | | | | | | | | 0.00 | 0 | 0 |
| NGL07 On 09/04/2024 Spot Bond | | | | | 0.00000 | 102.22627 | | | 0.00 | 0 | 0 |
| Total NGL07 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGL07 | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1/ On 01/07/2022 Spot Bond | | | | | 0.00000 | 104.42897 | | | 0.00 | 0 | 0 |
| Total NGLT1A SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGLT1A | | | | | | | | | 0.00 | 0 | 0 |
| NGLT1B On 20/10/2023 Spot Bond | | | | | 0.00000 | 102.31238 | | | 0.00 | 310,000,000 | 126,700,000 |
| Total NGLT1B SPOT | | | | | | | | | 0.00 | 310,000,000 | 126,700,000 |
| Total For NGLT1B | | | | | | | | | 0.00 | 310,000,000 | 126,700,000 |
| NGT10 On 25/03/2024 Spot Bond | | | | | 0.00000 | 100.59278 | | | 0.00 | 0 | 0 |
| Total NGT103 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NGT103 | | | | | | | | | 0.00 | 0 | 0 |
| NGT10 On 15/01/2025 Spot Bond | | | | | 0.00000 | 103.40346 | | | 0.00 | 408,000,000 | 188,920,000 |
| Total NGT104 SPOT | | | | | | | | | 0.00 | 408,000,000 | 188,920,000 |
| Total For NGT104 | | | | | | | | | 0.00 | 408,000,000 | 188,920,000 |
| NHM00 On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | 0.00 | 0 | 0 |
| Total NHM001/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM001/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 12/05/2021 Spot Bond | | | 13.50000 | 105.28224 | 13.50000 | 105.24488 | | | 0.00 | 0 | 0 |
| Total NHM002 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM002 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 16/04/2021 Spot Bond | | | | | 0.00000 | 102.23179 | | | 0.00 | 0 | 0 |
| Total NHM006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM006 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 16/04/2022 Spot Bond | | | | | 0.00000 | 102.33922 | | | 0.00 | 0 | 0 |
| Total NHM007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM007 | | | | | | | | | 0.00 | 0 | 0 |
| NHM00 On 26/04/2020 Spot Bond | | | | | 0.00000 | 101.75681 | | | 0.00 | 0 | 0 |
| Total NHM008 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM008 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|--------------------|--------------------|
| NHM00 On 26/04/2022 Spot Bond | | | | | 0.00000 | 102.01056 | | | | 0.00 | 0 | 0 |
| Total NHM009 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM009 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2020 Spot Bond | | | | | 0.00000 | 100.96997 | | | | 0.00 | 0 | 0 |
| Total NHM010 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM010 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 24/05/2022 Spot Bond | | | | | 0.00000 | 101.10871 | | | | 0.00 | 0 | 0 |
| Total NHM011 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM011 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 13/06/2022 Spot Bond | | | | | 0.00000 | 100.58405 | | | | 0.00 | 0 | 0 |
| Total NHM012 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NHM012 | | | | | | | | | | 0.00 | 0 | 0 |
| NHM01 On 09/09/2020 Spot Bond | | | | | 0.00000 | 100.61305 | | | | 0.00 | 498,000,000 | 240,000,000 |
| Total NHM013 SPOT | | | | | | | | | | 0.00 | 498,000,000 | 240,000,000 |
| Total For NHM013 | | | | | | | | | | 0.00 | 498,000,000 | 240,000,000 |
| NI202 On 07/12/2033 Spot Bond | | | 4.54000 | 4.54000 | 4.54000 | 207.64123 | | | | 0.00 | 0 | 0 |
| Total NI202 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI202 | | | | | | | | | | 0.00 | 0 | 0 |
| NI210 On 31/03/2028 Spot Bond | | | 4.11000 | 4.11000 | 4.11000 | 177.65460 | | | | 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 | | | 3.98500 | 3.98500 | 3.98500 | 131.65296 | | | | 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 | | | 4.26000 | 4.26000 | 4.26000 | 94.46102 | | | | 0.00 | 0 | 0 |
| Total NI29 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI29 | | | | | | | | | | 0.00 | 0 | 0 |
| NI33 On 28/02/2033 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NI33 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI33 | | | | | | | | | | 0.00 | 0 | 0 |
| NI38 On 31/01/2038 Spot Bond | | | 4.73000 | 4.73000 | 4.73000 | 101.69203 | | | | 0.00 | 0 | 0 |
| Total NI38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NI38 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB11 On 31/01/2025 Spot Bond | | | 4.09000 | 4.09000 | 4.09000 | 130.97129 | | | | 0.00 | 0 | 0 |
| Total NILB11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB11 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NILB12 On 07/12/2033 Spot Bond | | | 3.45000 | 3.45000 | 3.45000 | 3.45000 | | | | 0.00 | 0 | 0 |
| Total NILB12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB12 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB13 On 31/01/2025 Spot Bond | | | 4.48000 | 4.48000 | 4.48000 | 128.47425 | | | | 0.00 | 0 | 0 |
| Total NILB13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB13 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB14 On 31/03/2028 Spot Bond | | | 4.58000 | 4.58000 | 4.58000 | 171.54878 | | | | 0.00 | 0 | 0 |
| Total NILB14 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB14 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB15 On 31/03/2028 Spot Bond | | | 4.96000 | 166.82820 | 4.96000 | 166.78673 | | | | 0.00 | 0 | 0 |
| Total NILB15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NILB15 | | | | | | | | | | 0.00 | 0 | 0 |
| NILB17 On 31/01/2038 Spot Bond | | | 4.44500 | 105.84944 | 4.44500 | 105.82466 | | | | 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 | | | 7.47500 | 103.24674 | 7.47500 | 103.22616 | | | | 0.00 | 0 | 0 |
| Total NMP20N SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NMP20N | | | | | | | | | | 0.00 | 0 | 0 |
| NN010 On 01/10/2020 Spot Bond | | | | | 0.00000 | 100.03962 | | | | 0.00 | 0 | 2,000,000,000 |
| Total NN010 SPOT | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| Total For NN010 | | | | | | | | | | 0.00 | 0 | 2,000,000,000 |
| NN011 On 23/06/2021 Spot Bond | | | | | 0.00000 | 100.21751 | | | | 0.00 | 0 | 2,500,000,000 |
| Total NN011 SPOT | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| Total For NN011 | | | | | | | | | | 0.00 | 0 | 2,500,000,000 |
| NN013 On 09/09/2020 Spot Bond | | | | | 0.00000 | 100.36116 | | | | 0.00 | 0 | 0 |
| Total NN013 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN013 | | | | | | | | | | 0.00 | 0 | 0 |
| NN014 On 10/09/2024 Spot Bond | | | | | 0.00000 | 100.01141 | | | | 0.00 | 0 | 0 |
| Total NN014 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN014 | | | | | | | | | | 0.00 | 0 | 0 |
| NN02 On 24/07/2023 Spot Bond | | | | | 0.00000 | 108.50712 | | | | 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 | 100.99049 | | | | 0.00 | 0 | 0 |
| Total NN03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN03 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| NN04 On 22/02/2024 Spot Bond | | | | | 0.00000 | 101.02696 | | | | 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 | 100.50696 | | | | 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 | 100.52391 | | | | 0.00 | 0 | 0 |
| Total NN06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN06 | | | | | | | | | | 0.00 | 0 | 0 |
| NN08 On 28/05/2020 Spot Bond | | | | | 0.00000 | 101.83869 | | | | 0.00 | 0 | 0 |
| Total NN08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN08 | | | | | | | | | | 0.00 | 0 | 0 |
| NN09U On 17/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NN09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NN09U | | | | | | | | | | 0.00 | 0 | 0 |
| NNF02 On 01/08/2022 Spot Bond | | | | | 0.00000 | 96.57413 | | | | 0.00 | 0 | 0 |
| Total NNF02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF02 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF03 On 01/08/2022 Spot Bond | | | | | 0.00000 | 96.57413 | | | | 0.00 | 0 | 4,000,000,000 |
| Total NNF03 SPOT | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| Total For NNF03 | | | | | | | | | | 0.00 | 0 | 4,000,000,000 |
| NNF04 On 05/08/2024 Spot Bond | | | | | 0.00000 | 97.83522 | | | | 0.00 | 0 | 0 |
| Total NNF04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF04 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF05 On 21/02/2020 Spot Bond | | | | | 0.00000 | 101.84591 | | | | 0.00 | 0 | 0 |
| Total NNF05 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF05 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF06 On 12/09/2024 Spot Bond | | | | | 0.00000 | 102.25263 | | | | 0.00 | 0 | 0 |
| Total NNF06 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF06 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF07 On 20/09/2020 Spot Bond | | | | | 0.00000 | 102.09477 | | | | 0.00 | 0 | 0 |
| Total NNF07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF07 | | | | | | | | | | 0.00 | 0 | 0 |
| NNF08 On 22/09/2020 Spot Bond | | | | | 0.00000 | 101.96621 | | | | 0.00 | 0 | 0 |
| Total NNF08 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NNF08 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| NQ1A1 On 22/05/2020 Spot Bond | | | 9.11000 | 9.11000 | 9.11000 | 101.99333 | | | | 0.00 | 0 | 0 |
| Total NQ1A10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A10 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.07993 | | | | 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 | 101.00889 | | | | 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 | 101.01009 | | | | 0.00 | 0 | 0 |
| Total NQ1A27 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A27 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1A2 On 22/05/2021 Spot Bond | | | | | 0.00000 | 100.97018 | | | | 0.00 | 0 | 0 |
| Total NQ1A28 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1A28 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B1 On 22/05/2020 Spot Bond | | | 8.30500 | 8.30500 | 8.30500 | 102.63574 | | | | 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 | 101.00672 | | | | 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 | 101.05554 | | | | 0.00 | 0 | 0 |
| Total NQ1B20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B20 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1B2 On 22/05/2022 Spot Bond | | | | | 0.00000 | 101.02706 | | | | 0.00 | 0 | 0 |
| Total NQ1B21 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1B21 | | | | | | | | | | 0.00 | 0 | 0 |
| NQ1C1 On 22/05/2020 Spot Bond | | | 8.50500 | 8.50500 | 8.50500 | 102.65705 | | | | 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 | 101.05559 | | | | 0.00 | 0 | 0 |
| Total NQ1C17 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQ1C17 | | | | | | | | | | 0.00 | 0 | 0 |
| NQF1D On 22/05/2020 Spot Bond | | | | | 0.00000 | 101.16914 | | | | 0.00 | 0 | 0 |
| Total NQF1D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NQF1D5 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|----------------------|
| NRA02: On 31/10/2022 Spot Bond | | | 8.22500 | 115.94854 | 8.22500 | 115.92315 | | | | 0.00 | 0 | 0 |
| Total NRA022 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA022 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 31/05/2023 Spot Bond | | | 4.05000 | 186.61041 | 4.05000 | 186.56856 | | | | 0.00 | 0 | 0 |
| Total NRA023 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA023 | | | | | | | | | | 0.00 | 0 | 0 |
| NRA02: On 30/11/2028 Spot Bond | | | 10.37000 | 115.12903 | 10.37000 | 115.09723 | | | | 0.00 | 0 | 6,140,000,000 |
| Total NRA028 SPOT | | | | | | | | | | 0.00 | 0 | 6,140,000,000 |
| Total For NRA028 | | | | | | | | | | 0.00 | 0 | 6,140,000,000 |
| NRA02: On 30/11/2028 Spot Bond | | | 100.00000 | 16.24727 | 100.00000 | 16.21131 | | | | 0.00 | 0 | 0 |
| Total NRA028/R186 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NRA028/R186 | | | | | | | | | | 0.00 | 0 | 0 |
| NSN97: On 15/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total NSN97U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NSN97U | | | | | | | | | | 0.00 | 0 | 0 |
| NTC19 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.99369 | | | | 0.00 | 0 | 0 |
| Total NTC19 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC19 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC20 On 27/07/2020 Spot Bond | | | | | 0.00000 | 101.98465 | | | | 0.00 | 0 | 0 |
| Total NTC20 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC20 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC21 On 24/03/2022 Spot Bond | | | | | 0.00000 | 101.30292 | | | | 0.00 | 52,800,000 | 13,200,000 |
| Total NTC21 SPOT | | | | | | | | | | 0.00 | 52,800,000 | 13,200,000 |
| Total For NTC21 | | | | | | | | | | 0.00 | 52,800,000 | 13,200,000 |
| NTC22 On 15/02/2021 Spot Bond | | | | | 0.00000 | 101.65413 | | | | 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 | 101.92422 | | | | 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 | 100.01282 | | | | 0.00 | 0 | 0 |
| Total NTC24 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC24 | | | | | | | | | | 0.00 | 0 | 0 |
| NTC25 On 07/09/2021 Spot Bond | | | | | 0.00000 | 100.54401 | | | | 0.00 | 0 | 0 |
| Total NTC25 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For NTC25 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|--------------------|----------------------|-------------------|
| NTC26 On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.62835 | | | 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 | 101.03724 | | | 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 | 101.10322 | | | 0.00 | 160,000,000 | 40,000,000 |
| Total OML02 SPOT | | | | | | | | | 0.00 | 160,000,000 | 40,000,000 |
| Total For OML02 | | | | | | | | | 0.00 | 160,000,000 | 40,000,000 |
| OML03 On 27/11/2019 Spot Bond | | | 7.70000 | 103.44903 | 7.70000 | 103.42746 | | | 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 | 100.71780 | | | 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 | | | 8.17000 | 8.17000 | 8.17000 | 101.07899 | | 1,922,401,000,000.00 | 235,300,000 | 1,579,407,000 | |
| Total OML05 SPOT | | | | | | | | 1,922,401,000,000.00 | 235,300,000 | 1,579,407,000 | |
| Total For OML05 | | | | | | | | 1,922,401,000,000.00 | 235,300,000 | 1,579,407,000 | |
| OML06 On 19/03/2022 Spot Bond | | | 9.03000 | 103.20529 | 9.03000 | 103.18026 | | 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 | | | 10.22000 | 103.45914 | 10.22000 | 103.43080 | | 0.00 | 0 | 1,000,000,000 | |
| Total OML07 SPOT | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| Total For OML07 | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| OML08 On 14/09/2020 Spot Bond | | | | | 0.00000 | 101.23956 | | 0.00 | 820,000,000 | 410,000,000 | |
| Total OML08 SPOT | | | | | | | | 0.00 | 820,000,000 | 410,000,000 | |
| Total For OML08 | | | | | | | | 0.00 | 820,000,000 | 410,000,000 | |
| OML09 On 14/09/2022 Spot Bond | | | 9.03000 | 105.33018 | 9.03000 | 105.30463 | | 0.00 | 0 | 1,000,000,000 | |
| Total OML09 SPOT | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| Total For OML09 | | | | | | | | 0.00 | 0 | 1,000,000,000 | |
| OML10 On 14/09/2025 Spot Bond | | | 10.32000 | 105.10316 | 10.32000 | 105.07411 | | 0.00 | 0 | 920,000,000 | |
| Total OML10 SPOT | | | | | | | | 0.00 | 0 | 920,000,000 | |
| Total For OML10 | | | | | | | | 0.00 | 0 | 920,000,000 | |
| OML11 On 11/06/2024 Spot Bond | | | | | 0.00000 | 100.62754 | | 0.00 | 0 | 0 | |
| Total OML11 SPOT | | | | | | | | 0.00 | 0 | 0 | |
| Total For OML11 | | | | | | | | 0.00 | 0 | 0 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| 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 |
| Total PBLT1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBLT1U | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| PBUC1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBUC1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUC1U | | | | | | | | | 0.00 | 0 | 0 |
| PBUJ1 On 01/01/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBUJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBUJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PBVJ1 On 01/06/2029 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total PBVJ1U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PBVJ1U | | | | | | | | | 0.00 | 0 | 0 |
| PMM12 On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | 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 | 100.50589 | | | 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 | 101.32313 | | | 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 |
| PMM48 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.83624 | | | 0.00 | 0 | 0 |
| Total PMM48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM48 | | | | | | | | | 0.00 | 0 | 0 |
| PMM50 On 28/02/2020 Spot Bond | | | | | 0.00000 | 100.81678 | | | 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 | 100.86532 | | | 0.00 | 0 | 0 |
| Total PMM51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM51 | | | | | | | | | 0.00 | 0 | 0 |
| PMM52 On 28/11/2019 Spot Bond | | | | | 0.00000 | 100.77527 | | | 0.00 | 0 | 0 |
| Total PMM52 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PMM52 | | | | | | | | | 0.00 | 0 | 0 |
| PPC00: On 31/10/2019 Spot Bond | | | | | 0.00000 | 101.35233 | | | 0.00 | 0 | 0 |
| Total PPC003 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PPC003 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.01171 | | | 0.00 | 70,000,000 | 17,500,000 |
| Total PRE2A2 SPOT | | | | | | | | | 0.00 | 70,000,000 | 17,500,000 |
| Total For PRE2A2 | | | | | | | | | 0.00 | 70,000,000 | 17,500,000 |
| PRE2A On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.05338 | | | 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 | 101.13664 | | | 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 | 101.14852 | | | 0.00 | 0 | 0 |
| Total PRE2C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2C1 | | | | | | | | | 0.00 | 0 | 0 |
| PRE2D On 20/02/2022 Spot Bond | | | | | 0.00000 | 101.16041 | | | 0.00 | 0 | 0 |
| Total PRE2D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For PRE2D1 | | | | | | | | | 0.00 | 0 | 0 |
| R186 On 21/12/2026 Spot Bond | | | 8.34500 | 114.49094 | 8.32000 | 114.60875 | | | 319,653,961,384,500.00 | 3,273,775,190,100 | 1,851,616,911,510 |
| Total R186 SPOT | | | | | | | | | 19,653,961,384,500.00 | 273,775,190,100 | 851,616,911,510 |
| Total For R186 | | | | | | | | | 19,653,961,384,500.00 | 273,775,190,100 | 851,616,911,510 |
| R197 On 07/12/2023 Spot Bond | | | 2.85000 | 306.25904 | 2.85000 | 306.20022 | | | 94,992,727,560,000.00 | 33,330,781,600 | 38,354,479,000 |
| Total R197 SPOT | | | | | | | | | 14,992,727,560,000.00 | 33,330,781,600 | 38,354,479,000 |
| Total For R197 | | | | | | | | | 14,992,727,560,000.00 | 33,330,781,600 | 38,354,479,000 |
| R202 On 07/12/2033 Spot Bond | | | 3.54000 | 231.52574 | 3.54000 | 231.47698 | | | 753,935,153,634,000.00 | 212,976,032,100 | 262,160,687,900 |
| Total R202 SPOT | | | | | | | | | 13,935,153,634,000.00 | 212,976,032,100 | 262,160,687,900 |
| Total For R202 | | | | | | | | | 13,935,153,634,000.00 | 212,976,032,100 | 262,160,687,900 |
| R203 On 28/02/2023 Spot Bond | | | 7.45500 | 101.59029 | 7.43000 | 101.64425 | | | 556,456,343,816,000.00 | 2,623,267,115,200 | 1,262,504,781,400 |
| Total R203 SPOT | | | | | | | | | 16,456,343,816,000.00 | 623,267,115,200 | 262,504,781,400 |
| Total For R203 | | | | | | | | | 16,456,343,816,000.00 | 623,267,115,200 | 262,504,781,400 |
| R2030 On 31/01/2030 Spot Bond | | | 9.00000 | 94.75970 | 9.00000 | 94.73704 | | | 064,670,301,300,000.00 | 673,852,255,700 | 633,119,590,300 |
| Total R2030 SPOT | | | | | | | | | 14,670,301,300,000.00 | 673,852,255,700 | 633,119,590,300 |
| Total For R2030 | | | | | | | | | 14,670,301,300,000.00 | 673,852,255,700 | 633,119,590,300 |
| R2032 On 31/03/2032 Spot Bond | | | 9.34000 | 92.15006 | 9.34000 | 92.12709 | | | 798,542,817,852,000.00 | 834,961,757,800 | 396,687,393,000 |
| Total R2032 SPOT | | | | | | | | | 18,542,817,852,000.00 | 834,961,757,800 | 396,687,393,000 |
| Total For R2032 | | | | | | | | | 18,542,817,852,000.00 | 834,961,757,800 | 396,687,393,000 |
| R2035 On 28/02/2035 Spot Bond | | | 9.61000 | 94.97062 | 9.61000 | 94.94601 | | | 559,680,573,238,000.00 | 1,723,171,755,800 | 1,169,563,091,900 |
| Total R2035 SPOT | | | | | | | | | 19,680,573,238,000.00 | 723,171,755,800 | 169,563,091,900 |
| Total For R2035 | | | | | | | | | 19,680,573,238,000.00 | 723,171,755,800 | 169,563,091,900 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|------------------------|------------------------|
| R2037 On 31/01/2037 Spot Bond | | | 9.74500 | 91.16024 | 9.74500 | 91.13667 | | | 605,127,279,836,000.00 | 883,029,992,800 | 998,849,226,300 |
| Total R2037 SPOT | | | | | | | | | 15,127,279,836,000.00 | 883,029,992,800 | 998,849,226,300 |
| Total For R2037 | | | | | | | | | 15,127,279,836,000.00 | 883,029,992,800 | 998,849,226,300 |
| R2040 On 31/01/2040 Spot Bond | | | 9.88000 | 93.91276 | 9.88000 | 93.88815 | | | 578,465,047,864,000.00 | 1,171,909,417,800 | 616,360,018,600 |
| Total R2040 SPOT | | | | | | | | | 8,465,047,864,000.00 | 171,909,417,800 | 516,360,018,600 |
| Total For R2040 | | | | | | | | | 8,465,047,864,000.00 | 171,909,417,800 | 516,360,018,600 |
| R2044 On 31/01/2044 Spot Bond | | | 9.94000 | 90.68036 | 9.94000 | 90.65646 | | | 593,172,930,734,000.00 | 1,568,729,671,100 | 969,256,712,700 |
| Total R2044 SPOT | | | | | | | | | 13,172,930,734,000.00 | 568,729,671,100 | 969,256,712,700 |
| Total For R2044 | | | | | | | | | 13,172,930,734,000.00 | 568,729,671,100 | 969,256,712,700 |
| R2048 On 28/02/2048 Spot Bond | | | 9.93000 | 89.67999 | 9.93000 | 89.65599 | | | 454,515,438,408,000.00 | 1,556,345,965,600 | 1,372,222,755,200 |
| Total R2048 SPOT | | | | | | | | | 4,515,438,408,000.00 | 556,345,965,600 | 372,222,755,200 |
| Total For R2048 | | | | | | | | | 4,515,438,408,000.00 | 556,345,965,600 | 372,222,755,200 |
| R207 On 15/01/2020 Spot Bond | | | 6.90000 | 101.64583 | 6.90000 | 101.62698 | | | 127,460,000,000,000.00 | 163,400,000,000 | 55,176,172,300 |
| Total R207 SPOT | | | | | | | | | 27,460,000,000,000.00 | 163,400,000,000 | 55,176,172,300 |
| Total For R207 | | | | | | | | | 27,460,000,000,000.00 | 163,400,000,000 | 55,176,172,300 |
| R208 On 31/03/2021 Spot Bond | | | 6.63500 | 100.23313 | 6.63500 | 100.21526 | | | 190,442,133,408,000.00 | 932,998,060,800 | 512,396,140,800 |
| Total R208 SPOT | | | | | | | | | 10,442,133,408,000.00 | 932,998,060,800 | 512,396,140,800 |
| Total For R208 | | | | | | | | | 10,442,133,408,000.00 | 932,998,060,800 | 512,396,140,800 |
| R209 On 31/03/2036 Spot Bond | | | 9.62500 | 72.44377 | 9.60500 | 72.55506 | | | 757,698,240,787,500.00 | 1,325,475,141,900 | 980,476,418,300 |
| Total R209 SPOT | | | | | | | | | 57,698,240,787,500.00 | 325,475,141,900 | 980,476,418,300 |
| Total For R209 | | | | | | | | | 57,698,240,787,500.00 | 325,475,141,900 | 980,476,418,300 |
| R210 On 31/03/2028 Spot Bond | | | 3.40000 | 187.39182 | 3.40000 | 187.35306 | | | 37,404,410,820,000.00 | 11,001,297,300 | 45,481,033,000 |
| Total R210 SPOT | | | | | | | | | 17,404,410,820,000.00 | 11,001,297,300 | 45,481,033,000 |
| Total For R210 | | | | | | | | | 17,404,410,820,000.00 | 11,001,297,300 | 45,481,033,000 |
| R212 On 31/01/2022 Spot Bond | | | 2.77000 | 161.20986 | 2.77000 | 161.17930 | | | 892,757,334,690,000.00 | 683,305,897,000 | 343,220,198,600 |
| Total R212 SPOT | | | | | | | | | 12,757,334,690,000.00 | 683,305,897,000 | 343,220,198,600 |
| Total For R212 | | | | | | | | | 12,757,334,690,000.00 | 683,305,897,000 | 343,220,198,600 |
| R213 On 28/02/2031 Spot Bond | | | 9.21500 | 85.21076 | 9.20000 | 85.28313 | | | 959,083,658,598,500.00 | 646,672,127,900 | 384,464,376,100 |
| Total R213 SPOT | | | | | | | | | 9,083,658,598,500.00 | 646,672,127,900 | 384,464,376,100 |
| Total For R213 | | | | | | | | | 9,083,658,598,500.00 | 646,672,127,900 | 384,464,376,100 |
| R214 On 28/02/2041 Spot Bond | | | 9.86000 | 70.86367 | 9.86000 | 70.84483 | | | 609,285,194,152,000.00 | 1,075,992,413,200 | 739,841,239,400 |
| Total R214 SPOT | | | | | | | | | 19,285,194,152,000.00 | 075,992,413,200 | 739,841,239,400 |
| Total For R214 | | | | | | | | | 19,285,194,152,000.00 | 075,992,413,200 | 739,841,239,400 |
| RCG01 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.70877 | | | 0.00 | 0 | 0 |
| Total RCG01B SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RCG01B | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------------------------|--------------------|-------------------|---------------|
| 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 |
| 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 | | 22,400,000,000,000.00 | 224,000,000 | 56,000,000 | |
| Total RDF14U SPOT | | | | | | | | 22,400,000,000,000.00 | 224,000,000 | 56,000,000 | |
| Total For RDF14U | | | | | | | | 22,400,000,000,000.00 | 224,000,000 | 56,000,000 | |
| 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 | |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|-------------------|
| 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 |
| RDF18I On 12/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF18U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF18U | | | | | | | | | 0.00 | 0 | 0 |
| RDF19I On 30/08/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RDF19U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDF19U | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 27/11/2019 Spot Bond | | | | | 0.00000 | 101.09374 | | | 0.00 | 195,200,000 | 48,800,000 |
| Total RDFB05 SPOT | | | | | | | | | 0.00 | 195,200,000 | 48,800,000 |
| Total For RDFB05 | | | | | | | | | 0.00 | 195,200,000 | 48,800,000 |
| RDFB0 On 30/09/2021 Spot Bond | | | | | 0.00000 | 101.20408 | | | 0.00 | 0 | 0 |
| Total RDFB08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB08 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB0 On 02/12/2021 Spot Bond | | | | | 0.00000 | 100.74452 | | | 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 | 100.42831 | | | 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 | 101.03392 | | | 0.00 | 0 | 0 |
| Total RDFB11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB11 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1 On 27/11/2022 Spot Bond | | | | | 0.00000 | 100.86909 | | | 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 | 100.91968 | | | 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 | 100.49170 | | | 0.00 | 80,000,000 | 20,000,000 |
| Total RDFB14 SPOT | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For RDFB14 | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|--------------------|
| RDFB1: On 05/12/2023 Spot Bond | | | | | 0.00000 | 101.00429 | | | 0.00 | 0 | 500,000,000 |
| Total RDFB15 SPOT | | | | | | | | | 0.00 | 0 | 500,000,000 |
| Total For RDFB15 | | | | | | | | | 0.00 | 0 | 500,000,000 |
| RDFB1: On 11/02/2022 Spot Bond | | | | | 0.00000 | 101.30183 | | | 0.00 | 0 | 0 |
| Total RDFB16 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB16 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 11/02/2024 Spot Bond | | | | | 0.00000 | 101.20889 | | | 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 | 101.43137 | | | 0.00 | 0 | 0 |
| Total RDFB18 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB18 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB1: On 22/03/2022 Spot Bond | | | | | 0.00000 | 100.22407 | | | 0.00 | 0 | 0 |
| Total RDFB19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB19 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 22/03/2024 Spot Bond | | | | | 0.00000 | 100.23047 | | | 0.00 | 0 | 0 |
| Total RDFB20 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB20 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 22/03/2026 Spot Bond | | | | | 0.00000 | 100.23712 | | | 0.00 | 0 | 0 |
| Total RDFB21 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB21 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 29/03/2024 Spot Bond | | | | | 0.00000 | 100.01374 | | | 0.00 | 0 | 0 |
| Total RDFB22 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB22 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 22/08/2022 Spot Bond | | | | | 0.00000 | 100.95520 | | | 0.00 | 0 | 0 |
| Total RDFB23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB23 | | | | | | | | | 0.00 | 0 | 0 |
| RDFB2: On 22/08/2024 Spot Bond | | | | | 0.00000 | 100.98924 | | | 0.00 | 0 | 0 |
| Total RDFB24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFB24 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4: On 16/10/2019 Spot Bond | | | | | 0.00000 | 101.74243 | | | 0.00 | 0 | 0 |
| Total RDFC45 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC45 | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4: On 15/11/2019 Spot Bond | | | | | 0.00000 | 101.05934 | | | 0.00 | 0 | 0 |
| Total RDFC46 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC46 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| RDFC4 On 04/06/2020 Spot Bond | | | | | 0.00000 | 100.63032 | | | | 0.00 | 0 | 0 |
| Total RDFC48 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC48 | | | | | | | | | | 0.00 | 0 | 0 |
| RDFC4 On 29/07/2020 Spot Bond | | | | | 0.00000 | 101.42946 | | | | 0.00 | 0 | 0 |
| Total RDFC49 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RDFC49 | | | | | | | | | | 0.00 | 0 | 0 |
| REB16I On 21/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total REB16U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REB16U | | | | | | | | | | 0.00 | 0 | 0 |
| REBC1 On 21/11/2019 Spot Bond | | | | | 0.00000 | 100.97645 | | | | 0.00 | 0 | 0 |
| Total REBC15 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For REBC15 | | | | | | | | | | 0.00 | 0 | 0 |
| RED12 On 12/04/2021 Spot Bond | | | | | 0.00000 | 102.74153 | | | | 0.00 | 0 | 0 |
| Total RED121 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED121 | | | | | | | | | | 0.00 | 0 | 0 |
| RED20 On 05/01/2020 Spot Bond | | | | | 0.00000 | 99.87668 | | | | 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 | 99.86098 | | | | 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 | 100.53030 | | | | 0.00 | 0 | 0 |
| Total RED301 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED301 | | | | | | | | | | 0.00 | 0 | 0 |
| RED40 On 26/11/2019 Spot Bond | | | | | 0.00000 | 101.28709 | | | | 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 | 100.91012 | | | | 0.00 | 0 | 0 |
| Total RED501 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED501 | | | | | | | | | | 0.00 | 0 | 0 |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.56157 | | | | 0.00 | 0 | 0 |
| Total RED601 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED601 | | | | | | | | | | 0.00 | 0 | 0 |
| RED60 On 09/03/2022 Spot Bond | | | | | 0.00000 | 100.70445 | | | | 0.00 | 0 | 0 |
| Total RED602 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED602 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| RED70: On 17/04/2022 Spot Bond | | | | | 0.00000 | 103.18000 | | | | 0.00 | 0 | 0 |
| Total RED702 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED702 | | | | | | | | | | 0.00 | 0 | 0 |
| RED80 On 06/04/2021 Spot Bond | | | | | 0.00000 | 99.87143 | | | | 0.00 | 0 | 0 |
| Total RED801 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RED801 | | | | | | | | | | 0.00 | 0 | 0 |
| RED90 On 28/07/2022 Spot Bond | | | | | 0.00000 | 102.32597 | | | | 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 |
| RES35 On 25/08/2021 Spot Bond | | | | | 0.00000 | 101.57977 | | | | 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 | 101.74319 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total RES36 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For RES36 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| RES38 On 01/08/2020 Spot Bond | | | | | 0.00000 | 101.43622 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total RES38 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For RES38 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| RES40 On 13/10/2022 Spot Bond | | | | | 0.00000 | 99.75597 | | | | 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 | 100.79880 | | | | 0.00 | 0 | 0 |
| Total RES41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES41 | | | | | | | | | | 0.00 | 0 | 0 |
| RES42I On 02/03/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total RES42U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES42U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|--------------------|
| RES45I On 03/05/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES45U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES45U | | | | | | | | | 0.00 | 0 | 0 |
| RES46I On 10/09/2022 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RES46U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RES46U | | | | | | | | | 0.00 | 0 | 0 |
| RMBI06 On 24/07/2038 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total RMBI06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RMBI06 | | | | | | | | | 0.00 | 0 | 0 |
| RW21 On 21/04/2021 Spot Bond | | | 7.98000 | 107.35584 | 7.98000 | 107.33290 | | | 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 | | | 9.08000 | 104.45889 | 9.08000 | 104.43354 | | | 0.00 | 0 | 179,077,900 |
| Total RW23 SPOT | | | | | | | | | 0.00 | 0 | 179,077,900 |
| Total For RW23 | | | | | | | | | 0.00 | 0 | 179,077,900 |
| RW28 On 10/12/2028 Spot Bond | | | 10.82000 | 99.92068 | 10.82000 | 99.89192 | | | 0.00 | 0 | 0 |
| Total RW28 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For RW28 | | | | | | | | | 0.00 | 0 | 0 |
| SBK12/ On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | 0.00 | 0 | 0 |
| Total SBK12/R157 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK12/R157 | | | | | | | | | 0.00 | 0 | 0 |
| SBK18 On 24/10/2020 Spot Bond | | | | | 0.00000 | 102.65742 | | | 0.00 | 800,000,000 | 380,000,000 |
| Total SBK18 SPOT | | | | | | | | | 0.00 | 800,000,000 | 380,000,000 |
| Total For SBK18 | | | | | | | | | 0.00 | 800,000,000 | 380,000,000 |
| SBK19 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.76931 | | | 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 | 101.17308 | | | 0.00 | 790,000,000 | 395,000,000 |
| Total SBK20 SPOT | | | | | | | | | 0.00 | 790,000,000 | 395,000,000 |
| Total For SBK20 | | | | | | | | | 0.00 | 790,000,000 | 395,000,000 |
| SBK21 On 28/01/2020 Spot Bond | | | | | 0.00000 | 102.29749 | | | 0.00 | 640,000,000 | 320,000,000 |
| Total SBK21 SPOT | | | | | | | | | 0.00 | 640,000,000 | 320,000,000 |
| Total For SBK21 | | | | | | | | | 0.00 | 640,000,000 | 320,000,000 |
| SBK22 On 28/05/2020 Spot Bond | | | | | 0.00000 | 102.52617 | | | 0.00 | 20,000,000 | 10,000,000 |
| Total SBK22 SPOT | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |
| Total For SBK22 | | | | | | | | | 0.00 | 20,000,000 | 10,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|-----------------------------|-------------|--------------------|----------------------|
| SBK23 On 28/05/2022 Spot Bond | | | 9.63000 | 108.44424 | 9.63000 | 108.41653 | | | 0.00 | 0 | 2,030,000,000 |
| Total SBK23 SPOT | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| Total For SBK23 | | | | | | | | | 0.00 | 0 | 2,030,000,000 |
| SBK24 On 19/10/2020 Spot Bond | | | | | 0.00000 | 104.46021 | | | 0.00 | 0 | 0 |
| Total SBK24 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24 | | | | | | | | | 0.00 | 0 | 0 |
| SBK24/ On 19/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SBK24/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBK24/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| SBK25 On 25/04/2021 Spot Bond | | | | | 0.00000 | 106.09757 | | | 0.00 | 420,000,000 | 210,000,000 |
| Total SBK25 SPOT | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| Total For SBK25 | | | | | | | | | 0.00 | 420,000,000 | 210,000,000 |
| SBK26 On 25/04/2021 Spot Bond | | | 8.97500 | 110.07162 | 8.97500 | 110.04521 | | | 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 | 101.46087 | | | 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 | 101.33915 | | | 0.00 | 440,000,000 | 220,000,000 |
| Total SBS18 SPOT | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| Total For SBS18 | | | | | | | | | 0.00 | 440,000,000 | 220,000,000 |
| SBS19 On 23/06/2021 Spot Bond | | | 7.76000 | 106.66565 | 7.76000 | 106.64346 | | | 0.00 | 0 | 0 |
| Total SBS19 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS19 | | | | | | | | | 0.00 | 0 | 0 |
| SBS20 On 15/05/2026 Spot Bond | | | 8.69000 | 110.59323 | 8.69000 | 110.56768 | | 2,607,000,000,000.00 | 0.00 | 300,000,000 | 124,200,000 |
| Total SBS20 SPOT | | | | | | | | 2,607,000,000,000.00 | | 300,000,000 | 124,200,000 |
| Total For SBS20 | | | | | | | | 2,607,000,000,000.00 | | 300,000,000 | 124,200,000 |
| SBS21 On 15/05/2026 Spot Bond | | | | | 0.00000 | 104.84828 | | | 0.00 | 640,000,000 | 320,000,000 |
| Total SBS21 SPOT | | | | | | | | | 0.00 | 640,000,000 | 320,000,000 |
| Total For SBS21 | | | | | | | | | 0.00 | 640,000,000 | 320,000,000 |
| SBS27 On 20/02/2024 Spot Bond | | | 8.33500 | 107.69259 | 8.33500 | 107.66870 | | | 0.00 | 0 | 0 |
| Total SBS27 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS27 | | | | | | | | | 0.00 | 0 | 0 |
| SBS3 On 25/05/2026 Spot Bond | | | 9.03000 | 98.84398 | 9.03000 | 98.82026 | | | 0.00 | 0 | 0 |
| Total SBS3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS3 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SBS31 On 12/06/2027 Spot Bond | | | 9.15000 | 106.47367 | 9.15000 | 106.44764 | | | | 0.00 | 0 | 0 |
| Total SBS31 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS31 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS34 On 19/09/2024 Spot Bond | | | 9.12000 | 104.24824 | 9.12000 | 104.22270 | | | | 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 | 101.69152 | | | | 0.00 | 0 | 0 |
| Total SBS36 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS36 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS37 On 29/01/2020 Spot Bond | | | 7.77000 | 101.46046 | 7.77000 | 101.43939 | | | | 0.00 | 0 | 0 |
| Total SBS37 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS37 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS38 On 29/01/2025 Spot Bond | | | 8.69000 | 103.30759 | 8.69000 | 103.28370 | | | | 0.00 | 0 | 0 |
| Total SBS38 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS38 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS39 On 29/01/2030 Spot Bond | | | 9.43500 | 103.53084 | 9.43500 | 103.50491 | | | | 0.00 | 0 | 0 |
| Total SBS39 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS39 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS4 On 16/11/2021 Spot Bond | | | 8.03000 | 104.36958 | 8.03000 | 104.34726 | | | | 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 | 101.81150 | | | | 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 | | | 8.13500 | 108.89117 | 8.13500 | 108.86758 | | | | 0.00 | 0 | 0 |
| Total SBS41 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS41 | | | | | | | | | | 0.00 | 0 | 0 |
| SBS42 On 12/11/2025 Spot Bond | | | 8.71000 | 113.16575 | 8.71000 | 113.13953 | | | | 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 | | | 9.17500 | 113.50740 | 9.17500 | 113.47973 | | | | 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 | 101.92603 | | | | 0.00 | 0 | 0 |
| Total SBS45 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS45 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|----------------------|----------------------|
| SBS46 On 15/02/2023 Spot Bond | | | 8.14500 | 108.66986 | 8.14500 | 108.64630 | | | 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 | 103.07040 | | | 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 | 101.69627 | | | 0.00 | 0 | 0 |
| Total SBS48 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS48 | | | | | | | | | 0.00 | 0 | 0 |
| SBS49 On 31/01/2022 Spot Bond | | | | | 0.00000 | 102.58212 | | | 0.00 | 0 | 0 |
| Total SBS49 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS49 | | | | | | | | | 0.00 | 0 | 0 |
| SBS50 On 31/01/2022 Spot Bond | | | 8.61000 | 103.39297 | 8.61000 | 103.36928 | | | 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 | | | 9.21500 | 9.21500 | 9.21500 | 103.63655 | | | 0.00 | 0 | 0 |
| Total SBS51 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS51 | | | | | | | | | 0.00 | 0 | 0 |
| SBS52 On 29/01/2030 Spot Bond | | | | | 0.00000 | 105.46488 | | | 0.00 | 1,340,000,000 | 1,970,000,000 |
| Total SBS52 SPOT | | | | | | | | | 0.00 | 1,340,000,000 | 1,970,000,000 |
| Total For SBS52 | | | | | | | | | 0.00 | 1,340,000,000 | 1,970,000,000 |
| SBS53 On 03/05/2027 Spot Bond | | | | | 0.00000 | 104.52265 | | | 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 | 100.79282 | | | 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 | 101.79534 | | | 0.00 | 1,954,400,000 | 943,600,000 |
| Total SBS55 SPOT | | | | | | | | | 0.00 | 1,954,400,000 | 943,600,000 |
| Total For SBS55 | | | | | | | | | 0.00 | 1,954,400,000 | 943,600,000 |
| SBS56 On 12/06/2022 Spot Bond | | | 8.02500 | 104.96465 | 8.02500 | 104.94209 | | | 0.00 | 0 | 0 |
| Total SBS56 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS56 | | | | | | | | | 0.00 | 0 | 0 |
| SBS57 On 12/06/2024 Spot Bond | | | | | 0.00000 | 102.12581 | | | 0.00 | 0 | 0 |
| Total SBS57 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS57 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SBS58 On 12/06/2027 Spot Bond | | | | | 0.00000 | 102.74693 | | | 0.00 | 0 | 0 |
| Total SBS58 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS58 | | | | | | | | | 0.00 | 0 | 0 |
| SBS59 On 09/10/2020 Spot Bond | | | | | 0.00000 | 99.87634 | | | 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 | 102.70884 | | | 0.00 | 0 | 0 |
| Total SBS60 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS60 | | | | | | | | | 0.00 | 0 | 0 |
| SBS62 On 31/01/2024 Spot Bond | | | | | 0.00000 | 101.99024 | | | 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 | 101.70684 | | | 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 | 102.39111 | | | 0.00 | 0 | 0 |
| Total SBS64 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS64 | | | | | | | | | 0.00 | 0 | 0 |
| SBS65 On 15/05/2024 Spot Bond | | | | | 0.00000 | 101.11161 | | | 0.00 | 0 | 0 |
| Total SBS65 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS65 | | | | | | | | | 0.00 | 0 | 0 |
| SBS66 On 26/06/2022 Spot Bond | | | | | 0.00000 | 100.15248 | | | 0.00 | 0 | 0 |
| Total SBS66 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS66 | | | | | | | | | 0.00 | 0 | 0 |
| SBS67 On 26/06/2029 Spot Bond | | | | | 0.00000 | 100.16065 | | | 0.00 | 0 | 0 |
| Total SBS67 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBS67 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI11 On 07/12/2023 Spot Bond | | | 3.75000 | 296.27029 | 3.75000 | 296.20620 | | | 0.00 | 0 | 0 |
| Total SBSI11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBSI11 | | | | | | | | | 0.00 | 0 | 0 |
| SBSI14 On 07/12/2033 Spot Bond | | | 4.64000 | 4.64000 | 4.64000 | 205.42615 | | | 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 | 105.67335 | | | 0.00 | 0 | 0 |
| Total SBT101 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT101 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|--------------------|----------------------|
| SBT102 On 30/09/2022 Spot Bond | | | | | 0.00000 | 106.48031 | | | 0.00 | 80,000,000 | 27,326,000 |
| Total SBT102 SPOT | | | | | | | | | 0.00 | 80,000,000 | 27,326,000 |
| Total For SBT102 | | | | | | | | | 0.00 | 80,000,000 | 27,326,000 |
| SBT103 On 31/03/2024 Spot Bond | | | | | 0.00000 | 102.15883 | | | 0.00 | 410,000,000 | 1,026,100,000 |
| Total SBT103 SPOT | | | | | | | | | 0.00 | 410,000,000 | 1,026,100,000 |
| Total For SBT103 | | | | | | | | | 0.00 | 410,000,000 | 1,026,100,000 |
| SBT201 On 13/02/2023 Spot Bond | | | | | 0.00000 | 105.89013 | | | 0.00 | 120,000,000 | 530,000,000 |
| Total SBT201 SPOT | | | | | | | | | 0.00 | 120,000,000 | 530,000,000 |
| Total For SBT201 | | | | | | | | | 0.00 | 120,000,000 | 530,000,000 |
| SBT202 On 03/12/2023 Spot Bond | | | | | 0.00000 | 101.80233 | | | 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 | | | 9.48000 | 106.55547 | 9.48000 | 106.52851 | | | 0.00 | 0 | 0 |
| Total SBT203 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT203 | | | | | | | | | 0.00 | 0 | 0 |
| SBT204 On 16/04/2024 Spot Bond | | | | | 0.00000 | 102.04839 | | | 0.00 | 0 | 0 |
| Total SBT204 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SBT204 | | | | | | | | | 0.00 | 0 | 0 |
| SGI004 On 20/01/2021 Spot Bond | | | | | 0.00000 | 99.77346 | | | 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 | 99.77361 | | | 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 | 97.32553 | | | 0.00 | 0 | 0 |
| Total SGI006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SGI006 | | | | | | | | | 0.00 | 0 | 0 |
| SHI02 On 01/10/2021 Spot Bond | | | | | 0.00000 | 0.00000 | | | 0.00 | 0 | 0 |
| Total SHI02 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SHI02 | | | | | | | | | 0.00 | 0 | 0 |
| SHS11U On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | 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 | 102.60157 | | | 0.00 | 280,000,000 | 70,000,000 |
| Total SLI4 SPOT | | | | | | | | | 0.00 | 280,000,000 | 70,000,000 |
| Total For SLI4 | | | | | | | | | 0.00 | 280,000,000 | 70,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| SLRA2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.19523 | | | | 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 | 101.13145 | | | | 0.00 | 0 | 0 |
| Total SLRA3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA3 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA4 On 15/11/2022 Spot Bond | | | | | 0.00000 | 101.16472 | | | | 0.00 | 0 | 0 |
| Total SLRA4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRA4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRA5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.13156 | | | | 0.00 | 96,000,000 | 24,000,000 |
| Total SLRA5 SPOT | | | | | | | | | | 0.00 | 96,000,000 | 24,000,000 |
| Total For SLRA5 | | | | | | | | | | 0.00 | 96,000,000 | 24,000,000 |
| SLRB2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.22842 | | | | 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 | 101.23099 | | | | 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 | 101.23773 | | | | 0.00 | 0 | 0 |
| Total SLRB4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRB5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 101.17141 | | | | 0.00 | 0 | 0 |
| Total SLRB5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRB5 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC2 On 15/08/2021 Spot Bond | | | | | 0.00000 | 101.35043 | | | | 0.00 | 0 | 0 |
| Total SLRC2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC2 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC3 On 15/11/2020 Spot Bond | | | | | 0.00000 | 101.28802 | | | | 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 | 101.31732 | | | | 0.00 | 0 | 0 |
| Total SLRC4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC4 | | | | | | | | | | 0.00 | 0 | 0 |
| SLRC5 On 15/08/2022 Spot Bond | | | | | 0.00000 | 99.87364 | | | | 0.00 | 0 | 0 |
| Total SLRC5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SLRC5 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|----------------------|
| SNT02 On 12/04/2021 Spot Bond | | | | | 0.00000 | 100.98335 | | | | 0.00 | 0 | 0 |
| Total SNT02 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT02 | | | | | | | | | | 0.00 | 0 | 0 |
| SNT03 On 12/04/2023 Spot Bond | | | 9.13000 | 107.54982 | 9.13000 | 107.52358 | | | | 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 | 101.29774 | | | | 0.00 | 0 | 0 |
| Total SNT04 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SNT04 | | | | | | | | | | 0.00 | 0 | 0 |
| SOLB0 On 12/08/2022 Spot Bond | | | | | 0.00000 | 101.17373 | | | | 0.00 | 0 | 5,000,000,000 |
| Total SOLB01 SPOT | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| Total For SOLB01 | | | | | | | | | | 0.00 | 0 | 5,000,000,000 |
| SPDA1 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.44508 | | | | 0.00 | 0 | 0 |
| Total SPDA10 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA10 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.29168 | | | | 0.00 | 0 | 0 |
| Total SPDA11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA11 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2022 Spot Bond | | | | | 0.00000 | 101.83242 | | | | 0.00 | 0 | 0 |
| Total SPDA12 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA12 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA1 On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.98684 | | | | 0.00 | 0 | 0 |
| Total SPDA13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA13 | | | | | | | | | | 0.00 | 0 | 0 |
| SPDA8 On 21/08/2021 Spot Bond | | | | | 0.00000 | 101.01677 | | | | 0.00 | 0 | 0 |
| Total SPDA8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPDA8 | | | | | | | | | | 0.00 | 0 | 0 |
| SPG00 On 31/10/2019 Spot Bond | | | | | 0.00000 | 101.65172 | | | | 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 | 100.14474 | | | | 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 | 100.40514 | | | | 0.00 | 0 | 0 |
| Total SPG005 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG005 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SPG001 On 18/06/2022 Spot Bond | | | | | 0.00000 | 100.44266 | | | 0.00 | 0 | 0 |
| Total SPG006 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG006 | | | | | | | | | 0.00 | 0 | 0 |
| SPG007 On 18/06/2024 Spot Bond | | | | | 0.00000 | 100.35414 | | | 0.00 | 0 | 0 |
| Total SPG007 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SPG007 | | | | | | | | | 0.00 | 0 | 0 |
| SS039L On 18/01/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS039U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS039U | | | | | | | | | 0.00 | 0 | 0 |
| SS044L On 16/07/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS044U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS044U | | | | | | | | | 0.00 | 0 | 0 |
| SS046L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS046U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS046U | | | | | | | | | 0.00 | 0 | 0 |
| SS048L On 15/08/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS048U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS048U | | | | | | | | | 0.00 | 0 | 0 |
| SS049L On 24/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS049U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS049U | | | | | | | | | 0.00 | 0 | 0 |
| SS051L On 11/02/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS051U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS051U | | | | | | | | | 0.00 | 0 | 0 |
| SS052L On 25/09/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SS052U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SS052U | | | | | | | | | 0.00 | 0 | 0 |
| SSA06 On 16/04/2020 Spot Bond | | | 7.87000 | 103.85822 | 7.87000 | 103.83632 | | | 0.00 | 0 | 0 |
| Total SSA06 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSA06 | | | | | | | | | 0.00 | 0 | 0 |
| SSN004 On 31/03/2021 Spot Bond | | | 8.09500 | 98.22058 | 8.09500 | 98.19929 | | | 0.00 | 0 | 0 |
| Total SSN004 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN004 | | | | | | | | | 0.00 | 0 | 0 |
| SSN005 On 31/03/2021 Spot Bond | | | 8.09500 | 98.22058 | 8.09500 | 98.19929 | | | 0.00 | 0 | 0 |
| Total SSN005 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN005 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|-------------------|-------------------|
| SSN01: On 31/01/2025 Spot Bond | | | 4.64500 | 4.64500 | 4.64500 | 127.43412 | | | 0.00 | 0 | 0 |
| Total SSN011 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN011 | | | | | | | | | 0.00 | 0 | 0 |
| SSN01: On 21/12/2026 Spot Bond | | | 9.82000 | 106.43806 | 9.82000 | 106.41018 | | | 0.00 | 0 | 0 |
| Total SSN017 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN017 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 28/02/2031 Spot Bond | | | 11.07000 | 74.63488 | 11.07000 | 74.61268 | | | 0.00 | 0 | 0 |
| Total SSN021 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN021 | | | | | | | | | 0.00 | 0 | 0 |
| SSN02: On 07/12/2023 Spot Bond | | | | | 0.00000 | 100.66829 | | | 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 | 100.38263 | | | 0.00 | 80,000,000 | 20,000,000 |
| Total SSN033 SPOT | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For SSN033 | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| SSN03: On 02/06/2020 Spot Bond | | | | | 0.00000 | 100.74431 | | | 0.00 | 80,000,000 | 20,000,000 |
| Total SSN034 SPOT | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For SSN034 | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| SSN03: On 17/11/2020 Spot Bond | | | | | 0.00000 | 101.10178 | | | 0.00 | 64,000,000 | 16,000,000 |
| Total SSN035 SPOT | | | | | | | | | 0.00 | 64,000,000 | 16,000,000 |
| Total For SSN035 | | | | | | | | | 0.00 | 64,000,000 | 16,000,000 |
| SSN03: On 01/06/2021 Spot Bond | | | | | 0.00000 | 100.80157 | | | 0.00 | 0 | 0 |
| Total SSN037 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN037 | | | | | | | | | 0.00 | 0 | 0 |
| SSN03: On 26/01/2021 Spot Bond | | | 9.55000 | 9.55000 | 9.55000 | 101.76457 | | | 0.00 | 0 | 0 |
| Total SSN038 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN038 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | | | 0.00000 | 99.75303 | | | 0.00 | 0 | 0 |
| Total SSN040 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN040 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 13/10/2023 Spot Bond | | | 8.83000 | 102.97457 | 8.83000 | 102.95026 | | | 0.00 | 0 | 0 |
| Total SSN041 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN041 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 31/01/2038 Spot Bond | | | 4.62000 | 103.28816 | 4.62000 | 103.26351 | | | 0.00 | 0 | 0 |
| Total SSN043 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN043 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN04: On 09/02/2027 Spot Bond | | | | | 0.00000 | 99.68755 | | | 0.00 | 0 | 0 |
| Total SSN044 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN044 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 30/04/2027 Spot Bond | | | | | 0.00000 | 101.61775 | | | 0.00 | 0 | 0 |
| Total SSN046 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN046 | | | | | | | | | 0.00 | 0 | 0 |
| SSN04: On 05/04/2027 Spot Bond | | | | | 0.00000 | 99.78774 | | | 0.00 | 0 | 0 |
| Total SSN047 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN047 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 08/12/2023 Spot Bond | | | 3.88000 | 3.88000 | 3.88000 | 294.79544 | | | 0.00 | 0 | 0 |
| Total SSN050 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN050 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/09/2020 Spot Bond | | | | | 0.00000 | 100.15017 | | | 0.00 | 0 | 0 |
| Total SSN051 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN051 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2020 Spot Bond | | | | | 0.00000 | 101.68356 | | | 0.00 | 0 | 0 |
| Total SSN052 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN052 | | | | | | | | | 0.00 | 0 | 0 |
| SSN05: On 26/10/2020 Spot Bond | | | 6.57700 | 105.49955 | 6.57700 | 105.48089 | | | 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 | 101.64425 | | | 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 | 101.40271 | | | 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 | 99.91943 | | | 0.00 | 0 | 0 |
| Total SSN060 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN060 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| SSN06: On 31/03/2028 Spot Bond | | | 4.62000 | 4.62000 | 4.62000 | 171.04029 | | | | 0.00 | 0 | 0 |
| Total SSN061 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN061 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/01/2025 Spot Bond | | | 4.03000 | 4.03000 | 4.03000 | 131.36030 | | | | 0.00 | 0 | 0 |
| Total SSN062 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN062 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 31/01/2038 Spot Bond | | | 4.96000 | 4.96000 | 4.96000 | 98.49906 | | | | 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 | | | 4.25000 | 4.25000 | 4.25000 | 94.54091 | | | | 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 | | | 4.58000 | 4.58000 | 4.58000 | 171.54878 | | | | 0.00 | 0 | 0 |
| Total SSN065 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN065 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 14/05/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN066 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN066 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.87319 | | | | 0.00 | 0 | 0 |
| Total SSN068 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN068 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN06: On 28/05/2023 Spot Bond | | | | | 0.00000 | 100.86250 | | | | 0.00 | 0 | 0 |
| Total SSN069 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN069 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 28/02/2022 Spot Bond | | | | | 0.00000 | 100.83616 | | | | 0.00 | 0 | 0 |
| Total SSN070 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN070 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.41385 | | | | 0.00 | 0 | 0 |
| Total SSN073 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN073 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.40744 | | | | 0.00 | 0 | 0 |
| Total SSN074 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN074 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 15/06/2028 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN075 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN075 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|-------------------|-------------------|
| SSN07: On 15/06/2023 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN076 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN076 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN07: On 19/06/2023 Spot Bond | | | | | 0.00000 | 100.34091 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total SSN077 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For SSN077 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| SSN07: On 13/07/2023 Spot Bond | | | | | 0.00000 | 99.74926 | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total SSN078 SPOT | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For SSN078 | | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| SSN07: On 31/07/2021 Spot Bond | | | | | 0.00000 | 100.79700 | | | | 0.00 | 0 | 0 |
| Total SSN079 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN079 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 16/08/2020 Spot Bond | | | | | 0.00000 | 105.33089 | | | | 0.00 | 0 | 0 |
| Total SSN080 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN080 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 27/08/2024 Spot Bond | | | | | 0.00000 | 100.91111 | | | | 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 | 100.53226 | | | | 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 | 101.42662 | | | | 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 | | | 4.41500 | 4.41500 | 4.41500 | 210.45138 | | | | 0.00 | 0 | 0 |
| Total SSN084 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN084 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN085 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN085 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 23/01/2021 Spot Bond | | | | | 0.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total SSN086 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN086 | | | | | | | | | | 0.00 | 0 | 0 |
| SSN08: On 10/10/2019 Spot Bond | | | | | 0.00000 | 103.90961 | | | | 0.00 | 0 | 0 |
| Total SSN087 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN087 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| SSN088 On 04/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN088 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN088 | | | | | | | | | 0.00 | 0 | 0 |
| SSN089 On 21/12/2026 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN089 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN089 | | | | | | | | | 0.00 | 0 | 0 |
| SSN090 On 19/09/2020 Spot Bond | | | | | 0.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total SSN090 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SSN090 | | | | | | | | | 0.00 | 0 | 0 |
| SZ25 On 30/09/2025 Spot Bond | | | 9.34000 | 98.56309 | 9.34000 | 98.53851 | | | 0.00 | 0 | 0 |
| Total SZ25 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For SZ25 | | | | | | | | | 0.00 | 0 | 0 |
| T13A11 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.04979 | | | 0.00 | 0 | 0 |
| Total T13A11 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A11 | | | | | | | | | 0.00 | 0 | 0 |
| T13A12 On 21/08/2020 Spot Bond | | | 7.97500 | 103.27675 | 7.97500 | 103.25480 | | | 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 | 101.02828 | | | 0.00 | 0 | 0 |
| Total T13A15 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T13A15 | | | | | | | | | 0.00 | 0 | 0 |
| T13A16 On 21/08/2020 Spot Bond | | | 8.07500 | 103.07761 | 8.07500 | 103.05544 | | | 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 | 100.93880 | | | 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 | | | 8.02500 | 102.57752 | 8.02500 | 102.55559 | | | 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 | 101.12011 | | | 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 | 101.00092 | | | 0.00 | 0 | 0 |
| Total T14A10 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T14A10 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| T14A11 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.02403 | | | 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 | 104.50942 | 8.55000 | 104.48564 | | | 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 | 100.92519 | | | 0.00 | 0 | 0 |
| Total T15OM3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T15OM3 | | | | | | | | | 0.00 | 0 | 0 |
| T16OM On 21/08/2020 Spot Bond | | | | | 0.00000 | 100.92343 | | | 0.00 | 0 | 0 |
| Total T16OM1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For T16OM1 | | | | | | | | | 0.00 | 0 | 0 |
| TFS13€ On 06/07/2020 Spot Bond | | | | | 0.00000 | 100.38894 | | | 0.00 | 0 | 0 |
| Total TFS136 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS136 | | | | | | | | | 0.00 | 0 | 0 |
| TFS141 On 28/10/2019 Spot Bond | | | | | 0.00000 | 101.55065 | | | 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 | 101.54650 | | | 0.00 | 0 | 0 |
| Total TFS142 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS142 | | | | | | | | | 0.00 | 0 | 0 |
| TFS144 On 20/03/2020 Spot Bond | | | | | 0.00000 | 100.49412 | | | 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 | 100.30006 | | | 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 | 100.01851 | | | 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 | 100.43592 | | | 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 | 101.41910 | | | 0.00 | 0 | 0 |
| Total TFS149 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS149 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TFS151On 30/11/2020 Spot Bond | | | | | 0.00000 | 100.74828 | | | | 0.00 | 0 | 0 |
| Total TFS151 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS151 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS153On 06/07/2021 Spot Bond | | | | | 0.00000 | 100.11505 | | | | 0.00 | 0 | 0 |
| Total TFS153 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS153 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS154On 06/07/2023 Spot Bond | | | | | 0.00000 | 100.20783 | | | | 0.00 | 0 | 0 |
| Total TFS154 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS154 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS155On 03/09/2021 Spot Bond | | | | | 0.00000 | 100.68723 | | | | 0.00 | 0 | 0 |
| Total TFS155 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS155 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS156On 03/09/2023 Spot Bond | | | | | 0.00000 | 100.66554 | | | | 0.00 | 0 | 0 |
| Total TFS156 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS156 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS157On 16/11/2023 Spot Bond | | | | | 0.00000 | 101.06312 | | | | 0.00 | 0 | 0 |
| Total TFS157 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS157 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS158On 20/03/2022 Spot Bond | | | | | 0.00000 | 100.30491 | | | | 0.00 | 0 | 0 |
| Total TFS158 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS158 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS159On 20/03/2024 Spot Bond | | | | | 0.00000 | 100.28789 | | | | 0.00 | 0 | 0 |
| Total TFS159 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS159 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS160On 25/04/2020 Spot Bond | | | | | 0.00000 | 101.48301 | | | | 0.00 | 0 | 0 |
| Total TFS160 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS160 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS161On 27/05/2022 Spot Bond | | | | | 0.00000 | 100.80421 | | | | 0.00 | 0 | 0 |
| Total TFS161 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS161 | | | | | | | | | | 0.00 | 0 | 0 |
| TFS162On 27/05/2024 Spot Bond | | | | | 0.00000 | 100.81918 | | | | 0.00 | 0 | 0 |
| Total TFS162 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TFS162 | | | | | | | | | | 0.00 | 0 | 0 |
| TH10A7On 18/10/2038 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TH10A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH10A7 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH13A On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.15099 | | | | 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 | | | 8.17500 | 102.05142 | 8.17500 | 102.02920 | | | | 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 | 101.54683 | | | | 0.00 | 0 | 0 |
| Total TH13A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13A On 21/08/2020 Spot Bond | | | 8.06500 | 102.43904 | 8.06500 | 102.41702 | | | | 0.00 | 0 | 0 |
| Total TH13A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.07655 | | | | 0.00 | 0 | 0 |
| Total TH13B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.07772 | | | | 0.00 | 0 | 0 |
| Total TH13B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.11145 | | | | 0.00 | 0 | 0 |
| Total TH13B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.06853 | | | | 0.00 | 0 | 0 |
| Total TH13B4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13B On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.07306 | | | | 0.00 | 0 | 0 |
| Total TH13B5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13B5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.15795 | | | | 0.00 | 0 | 0 |
| Total TH13C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.16725 | | | | 0.00 | 0 | 0 |
| Total TH13C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.16957 | | | | 0.00 | 0 | 0 |
| Total TH13C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C3 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH13C On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.17188 | | | | 0.00 | 0 | 0 |
| Total TH13C4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13C5 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.22185 | | | | 0.00 | 0 | 0 |
| Total TH13C5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13C5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.54066 | | | | 0.00 | 0 | 0 |
| Total TH13D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D2 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.54066 | | | | 0.00 | 0 | 0 |
| Total TH13D2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D3 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.57537 | | | | 0.00 | 0 | 0 |
| Total TH13D3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D4 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.53167 | | | | 0.00 | 0 | 0 |
| Total TH13D4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH13D5 On 21/08/2020 Spot Bond | | | | | 0.00000 | 101.56380 | | | | 0.00 | 0 | 0 |
| Total TH13D5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH13D5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A2 On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.11984 | | | | 0.00 | 0 | 0 |
| Total TH14A2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A3 On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.04031 | | | | 0.00 | 0 | 0 |
| Total TH14A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A4 On 21/11/2021 Spot Bond | | | 7.82500 | 108.09522 | 7.82500 | 108.07268 | | | | 0.00 | 0 | 0 |
| Total TH14A4 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A4 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A6 On 21/11/2019 Spot Bond | | | | | 0.00000 | 101.05410 | | | | 0.00 | 0 | 0 |
| Total TH14A6 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A6 | | | | | | | | | | 0.00 | 0 | 0 |
| TH14A7 On 21/11/2021 Spot Bond | | | | | 0.00000 | 102.02562 | | | | 0.00 | 0 | 0 |
| Total TH14A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14A7 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH14A: On 21/11/2021 Spot Bond | | | 7.98500 | 106.06410 | 7.98500 | 106.04153 | | | 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 | 101.11121 | | | 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 | 101.46330 | | | 0.00 | 0 | 0 |
| Total TH14B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14B2 | | | | | | | | | 0.00 | 0 | 0 |
| TH14B: On 21/11/2021 Spot Bond | | | | | 0.00000 | 101.06240 | | | 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 | 102.13122 | | | 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 | 102.30431 | | | 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 | 101.13212 | | | 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 | 101.51685 | | | 0.00 | 0 | 0 |
| Total TH14D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D1 | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 103.91928 | | | 0.00 | 0 | 0 |
| Total TH14D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH14D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH14D: On 21/11/2021 Spot Bond | | | | | 0.00000 | 103.34017 | | | 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 | 100.98907 | | | 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 | 101.01246 | | | 0.00 | 0 | 0 |
| Total TH15A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A2 | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|-------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| TH15A On 21/11/2022 Spot Bond | | | 9.82000 | 9.82000 | 9.82000 | 103.57936 | | | | 0.00 | 0 | 0 |
| Total TH15A3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 101.24207 | | | | 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 | 100.84133 | | | | 0.00 | 0 | 0 |
| Total TH15A5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A5 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2020 Spot Bond | | | | | 0.00000 | 100.97278 | | | | 0.00 | 0 | 0 |
| Total TH15A7 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A7 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15A On 21/11/2022 Spot Bond | | | | | 0.00000 | 100.98453 | | | | 0.00 | 0 | 0 |
| Total TH15A8 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15A8 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.03806 | | | | 0.00 | 0 | 0 |
| Total TH15B1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.02875 | | | | 0.00 | 0 | 0 |
| Total TH15B2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15B On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.70442 | | | | 0.00 | 0 | 0 |
| Total TH15B3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15B3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.09272 | | | | 0.00 | 0 | 0 |
| Total TH15C1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C1 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.62058 | | | | 0.00 | 0 | 0 |
| Total TH15C2 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C2 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15C On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.06481 | | | | 0.00 | 0 | 0 |
| Total TH15C3 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15C3 | | | | | | | | | | 0.00 | 0 | 0 |
| TH15D On 21/11/2022 Spot Bond | | | | | 0.00000 | 103.39231 | | | | 0.00 | 0 | 0 |
| Total TH15D1 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D1 | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|---------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|-------------|------------------|---------------|
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 102.02641 | | | 0.00 | 0 | 0 |
| Total TH15D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D2 | | | | | | | | | 0.00 | 0 | 0 |
| TH15D: On 21/11/2022 Spot Bond | | | | | 0.00000 | 101.31216 | | | 0.00 | 0 | 0 |
| Total TH15D3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH15D3 | | | | | | | | | 0.00 | 0 | 0 |
| TH16A: On 21/08/2022 Spot Bond | | | | | 0.00000 | 100.96705 | | | 0.00 | 0 | 0 |
| Total TH16A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A1 | | | | | | | | | 0.00 | 0 | 0 |
| TH16A: On 21/08/2024 Spot Bond | | | | | 0.00000 | 100.98917 | | | 0.00 | 0 | 0 |
| Total TH16A2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A2 | | | | | | | | | 0.00 | 0 | 0 |
| TH16A: On 21/08/2024 Spot Bond | | | 8.49000 | 106.20809 | 8.49000 | 100.97629 | | | 0.00 | 0 | 0 |
| Total TH16A3 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16A3 | | | | | | | | | 0.00 | 0 | 0 |
| TH16B: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.01710 | | | 0.00 | 0 | 0 |
| Total TH16B1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16B1 | | | | | | | | | 0.00 | 0 | 0 |
| TH16C: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.05316 | | | 0.00 | 0 | 0 |
| Total TH16C1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16C1 | | | | | | | | | 0.00 | 0 | 0 |
| TH16D: On 21/08/2024 Spot Bond | | | | | 0.00000 | 101.30284 | | | 0.00 | 0 | 0 |
| Total TH16D1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TH16D1 | | | | | | | | | 0.00 | 0 | 0 |
| TL20 On 22/02/2020 Spot Bond | | | 7.81500 | 7.81500 | 7.81500 | 102.90190 | | | 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 | 76.46245 | 100.00000 | 76.31163 | | | 0.00 | 0 | 0 |
| TL20/R: On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | 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 | 100.66406 | | | 0.00 | 0 | 0 |
| Total TL22 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 TL22 | | | | | | | | | 0.00 | 0 | 0 |
| TL23 On 05/09/2022 Spot Bond | | | | | 0.00000 | 100.66087 | | | 0.00 | 0 | 0 |
| Total TL23 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL23 | | | | | | | | | 0.00 | 0 | 0 |
| TL24 On 05/09/2022 Spot Bond | | | 8.62000 | 101.77182 | 8.62000 | 101.74822 | | | 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 | | | 9.13000 | 102.48658 | 9.13000 | 102.46145 | | | 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 | 101.96077 | | | 0.00 | 0 | 0 |
| Total TL26 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL26 | | | | | | | | | 0.00 | 0 | 0 |
| TL27 On 24/04/2023 Spot Bond | | | | | 0.00000 | 102.50355 | | | 0.00 | 80,000,000 | 20,000,000 |
| Total TL27 SPOT | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| Total For TL27 | | | | | | | | | 0.00 | 80,000,000 | 20,000,000 |
| TL28 On 24/04/2025 Spot Bond | | | 9.40000 | 103.61227 | 9.40000 | 103.58627 | | | 0.00 | 0 | 10,000,000,000 |
| Total TL28 SPOT | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| Total For TL28 | | | | | | | | | 0.00 | 0 | 10,000,000,000 |
| TL29 On 24/04/2025 Spot Bond | | | | | 0.00000 | 101.69950 | | | 0.00 | 0 | 0 |
| Total TL29 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL29 | | | | | | | | | 0.00 | 0 | 0 |
| TL30 On 10/06/2024 Spot Bond | | | | | 0.00000 | 100.52944 | | | 0.00 | 0 | 0 |
| Total TL30 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL30 | | | | | | | | | 0.00 | 0 | 0 |
| TL31 On 10/06/2026 Spot Bond | | | | | 0.00000 | 100.54245 | | | 0.00 | 0 | 0 |
| Total TL31 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TL31 | | | | | | | | | 0.00 | 0 | 0 |
| TLC08 On 27/03/2020 Spot Bond | | | | | 0.00000 | 100.12713 | | | 0.00 | 0 | 0 |
| Total TLC08 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC08 | | | | | | | | | 0.00 | 0 | 0 |
| TLC09 On 17/09/2020 Spot Bond | | | | | 0.00000 | 100.34314 | | | 0.00 | 0 | 0 |
| Total TLC09 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TLC09 | | | | | | | | | 0.00 | 0 | 0 |
| TN20 On 17/09/2020 Spot Bond | | | 7.97000 | 102.76081 | 7.97000 | 102.73875 | | | 30,316,286,000,000.00 | 3,803,800,000 | 13,901,900,000 |
| Total TN20 SPOT | | | | | | | | | 30,316,286,000,000.00 | 3,803,800,000 | 13,901,900,000 |

| 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 TN20 | | | | | | | | | 10,316,286,000,000.00 | 3,803,800,000 | 13,901,900,000 |
| TN20/R On 17/09/2020 Spot Bond | | | 100.00000 | 52.21847 | 100.00000 | 52.10226 | | | 0.00 | 0 | 0 |
| Total TN20/R208 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20/R208 | | | | | | | | | 0.00 | 0 | 0 |
| TN20U On 14/04/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | 0.00 | 0 | 0 |
| Total TN20U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN20U | | | | | | | | | 0.00 | 0 | 0 |
| TN21U On 13/05/2021 Spot Bond | | | 100.00000 | 37.60012 | 100.00000 | 37.51735 | | | 0.00 | 0 | 0 |
| Total TN21U SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN21U | | | | | | | | | 0.00 | 0 | 0 |
| TN23 On 06/11/2023 Spot Bond | | | 8.80500 | 111.14357 | 8.80500 | 111.11754 | | | 142,086,329,025,000.00 | 16,137,005,000 | 15,421,093,700 |
| Total TN23 SPOT | | | | | | | | | 12,086,329,025,000.00 | 16,137,005,000 | 15,421,093,700 |
| Total For TN23 | | | | | | | | | 12,086,329,025,000.00 | 16,137,005,000 | 15,421,093,700 |
| TN23/R On 06/11/2023 Spot Bond | | | 100.00000 | 18.30010 | 100.00000 | 18.25982 | | | 0.00 | 0 | 0 |
| Total TN23/R2023 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN23/R2023 | | | | | | | | | 0.00 | 0 | 0 |
| TN25 On 19/08/2025 Spot Bond | | | 9.81000 | 99.80649 | 9.81000 | 99.78052 | | | 570,716,419,050,000.00 | 58,177,005,000 | 24,796,798,900 |
| Total TN25 SPOT | | | | | | | | | 10,716,419,050,000.00 | 58,177,005,000 | 24,796,798,900 |
| Total For TN25 | | | | | | | | | 10,716,419,050,000.00 | 58,177,005,000 | 24,796,798,900 |
| TN25/R On 19/08/2025 Spot Bond | | | 100.00000 | 11.28541 | 100.00000 | 11.26056 | | | 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 | | | 10.06000 | 97.10974 | 10.06000 | 97.08384 | | | 48,288,000,000,000.00 | 4,800,000,000 | 1,700,000,000 |
| Total TN27 SPOT | | | | | | | | | 18,288,000,000,000.00 | 4,800,000,000 | 1,700,000,000 |
| Total For TN27 | | | | | | | | | 18,288,000,000,000.00 | 4,800,000,000 | 1,700,000,000 |
| TN27/R On 14/11/2027 Spot Bond | | | 100.00000 | 12.32345 | 100.00000 | 12.29632 | | | 0.00 | 0 | 0 |
| Total TN27/R186 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN27/R186 | | | | | | | | | 0.00 | 0 | 0 |
| TN30 On 09/10/2030 Spot Bond | | | 10.70000 | 98.58422 | 10.70000 | 98.55615 | | | 123,692,000,000,000.00 | 11,560,000,000 | 11,880,000,000 |
| Total TN30 SPOT | | | | | | | | | 13,692,000,000,000.00 | 11,560,000,000 | 11,880,000,000 |
| Total For TN30 | | | | | | | | | 13,692,000,000,000.00 | 11,560,000,000 | 11,880,000,000 |
| TN30/R On 09/10/2030 Spot Bond | | | 8.00000 | 117.93744 | 8.00000 | 117.91217 | | | 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 | | | 11.76000 | 92.04710 | 11.76000 | 92.01837 | | | 35,280,000,000,000.00 | 3,000,000,000 | 8,500,000,000 |
| Total TN40 SPOT | | | | | | | | | 15,280,000,000,000.00 | 3,000,000,000 | 8,500,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------------------|----------------------|----------------------|
| Total For TN40 | | | | | | | | | 15,280,000,000,000.00 | 3,000,000,000 | 8,500,000,000 |
| TN40/R On 09/10/2040 Spot Bond | | | 10.75000 | 99.85706 | 10.75000 | 99.82849 | | | 0.00 | 0 | 0 |
| Total TN40/R214 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TN40/R214 | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 25/11/2020 Spot Bond | | | 10.00000 | 110.40000 | 10.00000 | 110.37100 | | | 0.00 | 0 | 0 |
| Total TPDA01/JIBAR SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TPDA01/JIBAR | | | | | | | | | 0.00 | 0 | 0 |
| TPDA0 On 30/11/2020 Spot Bond | | | 8.13500 | 104.74155 | 8.13500 | 104.71886 | | | 1,783,192,000,000.00 | 219,200,000 | 76,448,000 |
| Total TPDA08 SPOT | | | | | | | | | 1,783,192,000,000.00 | 219,200,000 | 76,448,000 |
| Total For TPDA08 | | | | | | | | | 1,783,192,000,000.00 | 219,200,000 | 76,448,000 |
| TRA2A On 14/12/2020 Spot Bond | | | 8.32500 | 104.43488 | 8.32500 | 104.41162 | | | 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 | | | 8.12500 | 8.12500 | 8.12500 | 104.66677 | | | 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 | 100.43954 | | | 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 | 100.45098 | | | 0.00 | 0 | 0 |
| Total TRA2B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2B2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA2C On 14/12/2020 Spot Bond | | | | | 0.00000 | 102.18782 | | | 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 | 100.51721 | | | 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 | 100.63553 | | | 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 | 100.63553 | | | 0.00 | 0 | 0 |
| Total TRA2D2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA2D2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.16179 | | | 0.00 | 0 | 0 |
| Total TRA3A2 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 TRA3A2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.19174 | | | 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 | | | 8.54000 | 104.80705 | 8.54000 | 104.78323 | | | 0.00 | 0 | 3,820,000,000 |
| Total TRA3A4 SPOT | | | | | | | | | 0.00 | 0 | 3,820,000,000 |
| Total For TRA3A4 | | | | | | | | | 0.00 | 0 | 3,820,000,000 |
| TRA3A: On 14/11/2020 Spot Bond | | | | | 0.00000 | 101.15502 | | | 0.00 | 0 | 0 |
| Total TRA3A6 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3A6 | | | | | | | | | 0.00 | 0 | 0 |
| TRA3A: On 14/11/2022 Spot Bond | | | | | 0.00000 | 101.18090 | | | 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 | 101.38675 | | | 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 | 101.35833 | | | 0.00 | 0 | 0 |
| Total TRA3B2 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA3B2 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2020 Spot Bond | | | | | 0.00000 | 101.74483 | | | 0.00 | 0 | 0 |
| Total TRA4A1 SPOT | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRA4A1 | | | | | | | | | 0.00 | 0 | 0 |
| TRA4A: On 13/04/2022 Spot Bond | | | | | 0.00000 | 101.87384 | | | 0.00 | 48,000,000 | 12,000,000 |
| Total TRA4A2 SPOT | | | | | | | | | 0.00 | 48,000,000 | 12,000,000 |
| Total For TRA4A2 | | | | | | | | | 0.00 | 48,000,000 | 12,000,000 |
| TRA4A: On 13/04/2024 Spot Bond | | | | | 0.00000 | 101.93484 | | | 0.00 | 48,000,000 | 12,000,000 |
| Total TRA4A3 SPOT | | | | | | | | | 0.00 | 48,000,000 | 12,000,000 |
| Total For TRA4A3 | | | | | | | | | 0.00 | 48,000,000 | 12,000,000 |
| TRA4A: On 13/04/2024 Spot Bond | | | 8.83000 | 102.82908 | 8.83000 | 105.83971 | | 423,840,000,000.00 | 48,000,000 | 48,000,000 | 32,000,000 |
| Total TRA4A4 SPOT | | | | | | | | 423,840,000,000.00 | 48,000,000 | 48,000,000 | 32,000,000 |
| Total For TRA4A4 | | | | | | | | 423,840,000,000.00 | 48,000,000 | 48,000,000 | 32,000,000 |
| TRA4B: On 13/04/2024 Spot Bond | | | | | 0.00000 | 102.16423 | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For TRQ11U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ12 On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ12U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ12U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ13 On 15/05/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ13U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ13U | | | | | | | | | | 0.00 | 0 | 0 |
| TRQ14 On 15/05/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total TRQ14U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TRQ14U | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| TSP22 On 19/03/2020 Spot Bond | | | | | 0.00000 | 96.09606 | | | | 0.00 | 0 | 0 |
| Total TSP228 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP228 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP22 On 10/10/2019 Spot Bond | | | | | 0.00000 | 99.85435 | | | | 0.00 | 0 | 0 |
| Total TSP229 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP229 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23 On 09/04/2020 Spot Bond | | | | | 0.00000 | 96.00589 | | | | 0.00 | 0 | 0 |
| Total TSP230 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP230 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23 On 07/11/2019 Spot Bond | | | | | 0.00000 | 99.27114 | | | | 0.00 | 0 | 0 |
| Total TSP231 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP231 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23 On 07/05/2020 Spot Bond | | | | | 0.00000 | 95.40906 | | | | 0.00 | 0 | 0 |
| Total TSP232 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP232 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23 On 09/07/2020 Spot Bond | | | | | 0.00000 | 94.30310 | | | | 0.00 | 0 | 0 |
| Total TSP233 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP233 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23 On 13/02/2020 Spot Bond | | | | | 0.00000 | 97.33011 | | | | 0.00 | 0 | 0 |
| Total TSP234 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP234 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP23 On 13/08/2020 Spot Bond | | | | | 0.00000 | 94.60603 | | | | 0.00 | 0 | 0 |
| Total TSP235 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 TSP235 | | | | | | | | | | 0.00 | 0 | 0 |
| TSP235 On 12/03/2020 Spot Bond | | | | | 0.00000 | 96.80572 | | | | 0.00 | 0 | 0 |
| Total TSP236 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TSP236 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1A11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.59659 | | | | 0.00 | 0 | 0 |
| Total TU1A11 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TU1A11 | | | | | | | | | | 0.00 | 0 | 0 |
| TU1B11 On 31/01/2025 Spot Bond | | | | | 0.00000 | 101.90603 | | | | 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 | 102.03628 | | | | 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 | 102.27378 | | | | 0.00 | 0 | 0 |
| Total TUHF01 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TUHF01 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC28 On 09/10/2019 Spot Bond | | | | | 0.00000 | 0.00000 | | | | 0.00 | 0 | 0 |
| Total TWC281 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC281 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 04/10/2019 Spot Bond | | | | | 0.00000 | 101.84068 | | | | 0.00 | 0 | 0 |
| Total TWC306 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC306 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 09/10/2019 Spot Bond | | | | | 0.00000 | 101.73656 | | | | 0.00 | 0 | 0 |
| Total TWC307 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC307 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 16/10/2019 Spot Bond | | | | | 0.00000 | 101.63244 | | | | 0.00 | 0 | 0 |
| Total TWC308 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC308 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC30 On 24/10/2019 Spot Bond | | | | | 0.00000 | 101.39655 | | | | 0.00 | 0 | 0 |
| Total TWC309 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC309 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 30/10/2019 Spot Bond | | | | | 0.00000 | 101.27527 | | | | 0.00 | 0 | 0 |
| Total TWC310 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC310 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 13/11/2019 Spot Bond | | | | | 0.00000 | 100.99753 | | | | 0.00 | 0 | 0 |
| Total TWC311 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 TWC311 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.81495 | | | | 0.00 | 0 | 0 |
| Total TWC312 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC312 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 29/11/2019 Spot Bond | | | | | 0.00000 | 100.71773 | | | | 0.00 | 0 | 0 |
| Total TWC313 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC313 | | | | | | | | | | 0.00 | 0 | 0 |
| TWC31 On 04/12/2019 Spot Bond | | | | | 0.00000 | 100.57666 | | | | 0.00 | 0 | 0 |
| Total TWC314 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For TWC314 | | | | | | | | | | 0.00 | 0 | 0 |
| UG21 On 02/03/2021 Spot Bond | | | 8.30500 | 104.05529 | 8.30500 | 104.03203 | | | | 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 | | | 10.22000 | 105.80763 | 10.22000 | 105.77865 | | | | 0.00 | 0 | 0 |
| Total UG26 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For UG26 | | | | | | | | | | 0.00 | 0 | 0 |
| 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 |
| VCJA6U 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 |
| VCJA7U 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VCJA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJA8I 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 |
| VCJA9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJA9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJA9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB1I 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 |
| VCJB2I On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB3I On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB4I On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB5I On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB6I On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB7I On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB8I On 20/04/2047 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCJB9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCJB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCJB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA1I On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VCPA1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA2I On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA3I On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA4I On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA5I On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA6I On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA7I On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA8I On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPA9I On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPA9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPA9U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB1 On 20/07/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB1U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB1U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB2 On 20/10/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB2U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB3 On 20/01/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB3U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB3U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB4 On 20/04/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB4U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VCPB4U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB5 On 20/07/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB5U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB5U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB6 On 20/10/2026 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB6U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB6U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB7 On 20/01/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB7U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB7U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB8 On 20/04/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB8U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB8U | | | | | | | | | | 0.00 | 0 | 0 |
| VCPB9 On 20/07/2027 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VCPB9U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VCPB9U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJA08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJA09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJA09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|------------------|---------------|
| Total For VJA09U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB03L On 20/10/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB03U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB04L On 20/01/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB04U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB05L On 20/04/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VJB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VJB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VJB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VKE07 On 08/06/2020 Spot Bond | | | | | 0.00000 | 100.56472 | | | | 0.00 | 0 | 0 |
| Total VKE07 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE07 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE09 On 08/07/2020 Spot Bond | | | | | 0.00000 | 100.25046 | | | | 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 | 99.88834 | | | | 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 | 101.73725 | | | | 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 | 101.52592 | | | | 0.00 | 0 | 0 |
| Total VKE12 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 VKE12 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE13 On 27/08/2021 Spot Bond | | | | | 0.00000 | 101.20883 | | | | 0.00 | 0 | 0 |
| Total VKE13 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VKE13 | | | | | | | | | | 0.00 | 0 | 0 |
| VKE14 On 27/08/2023 Spot Bond | | | | | 0.00000 | 100.86916 | | | | 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 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-------------|----------------------|----------------------|
| Total For VPB05U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB06L On 20/07/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB06U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB06U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB07L On 20/10/2024 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB07U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB07U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB08L On 20/01/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB08U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB08U | | | | | | | | | | 0.00 | 0 | 0 |
| VPB09L On 20/04/2025 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VPB09U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VPB09U | | | | | | | | | | 0.00 | 0 | 0 |
| VR841L On 11/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR841U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR841U | | | | | | | | | | 0.00 | 0 | 0 |
| VR844L On 25/01/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR844U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR844U | | | | | | | | | | 0.00 | 0 | 0 |
| VR852L On 04/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR852U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR852U | | | | | | | | | | 0.00 | 0 | 0 |
| VR853L On 18/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR853U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR853U | | | | | | | | | | 0.00 | 0 | 0 |
| VR854L On 25/10/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR854U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR854U | | | | | | | | | | 0.00 | 0 | 0 |
| VR856L On 09/12/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR856U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR856U | | | | | | | | | | 0.00 | 0 | 0 |
| VR857L On 10/03/2020 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total VR857U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For VR857U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL01 On 10/10/2020 Spot Bond | | | | | 0.00000 | 100.25174 | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| Total WHL01 SPOT | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|--|-----------------|---------------------------|------------------------|
| Total For WHL01 | | | | | | | | | | 0.00 | 2,000,000,000 | 1,000,000,000 |
| 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 | 100.48095 | | | | 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 |
| 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 | 100.97174 | | | | 0.00 | 0 | 0 |
| Total WHL03 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03 | | | | | | | | | | 0.00 | 0 | 0 |
| WHL03 On 18/06/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL03U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL03U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL04 On 18/06/2023 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL04U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL04U | | | | | | | | | | 0.00 | 0 | 0 |
| WHL05 On 26/10/2021 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WHL05U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WHL05U | | | | | | | | | | 0.00 | 0 | 0 |
| WRS2L On 25/11/2019 Spot Bond | | | 100.00000 | 100.00000 | 100.00000 | 100.00000 | | | | 0.00 | 0 | 0 |
| Total WRS2U SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WRS2U | | | | | | | | | | 0.00 | 0 | 0 |
| WSP4 On 28/05/2020 Spot Bond | | | 7.06500 | 104.34606 | 7.06500 | 104.32638 | | | | 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 | | | 7.37000 | 105.62654 | 7.37000 | 105.60577 | | | | 0.00 | 0 | 0 |
| Total WSP5 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5 | | | | | | | | | | 0.00 | 0 | 0 |
| WSP5/f On 28/05/2021 Spot Bond | | | 100.00000 | 35.84443 | 100.00000 | 35.76553 | | | | 0.00 | 0 | 0 |
| Total WSP5/R203 SPOT | | | | | | | | | | 0.00 | 0 | 0 |
| Total For WSP5/R203 | | | | | | | | | | 0.00 | 0 | 0 |
| Total for SPOT | | | | | | | | | | 1.79e+01 | 20,564,413,687,800 | 209,847,097,471 |

| Contract Details | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|-------------------------|--------|------------|-----------|-----------|--------------------|--------------------|-------------------|------------|------------------|------------------------|------------------------|
| Total for SPOT : | | | | | | | | | 1.79e+017 | 564,413,687,800 | 209,847,097,471 |
| Total Futures | | | | | | | | | 1.79e+017 | 564,413,689,641 | 209,847,984,744 |
| Total Options | | | | | | | | | 0.00 | 0 | 207,681 |
| Grand Total: | | | | | | | | | 1.79e+017 | 564,413,689,641 | 209,848,192,425 |